

ABI / Liquid Asian Corporate Index

Index fact sheet as of January 31, 2025

ABI Facts

Ticker

Price Return: ABIPR
Total Return: ABITR

Index Launch

June 30, 2008

Base Value

100 on September 28, 2001

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

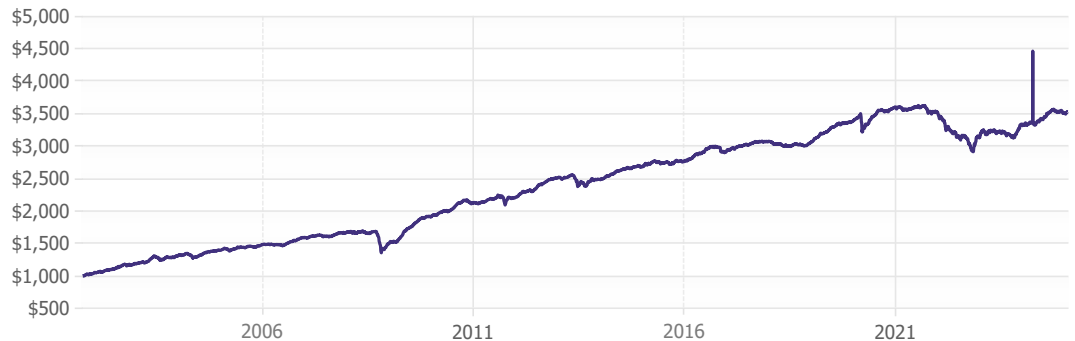
Number of Issues	1,624
Market Value	\$918.63 Billion
Remaining Term	7.32
Modified Duration	4.43
Yield	5.61%
Benchmark Spread	127.54 bps
Asset Swap Spread	129.43 bps

Performance Data

3 Month	-0.01%
6 Month	1.70%
Year-to-Date	0.55%
1 Year	5.39%
Annualized 3 Year	0.79%
Annualized 5 Year	0.58%
Annualized 10 Year	2.59%
Since Inception	5.55%

The Credit Suisse Asian Credit Index is a market cap weighted benchmark covering USD denominated Corporate debt of Non-Japan Asia corporations. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Asian Corporate Index)

Performance of \$1,000 invested

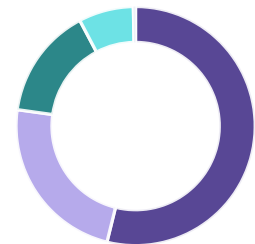


Sector Breakdown



Sovereign	17.2%	Finance	13.8%
Bank	12.3%	Energy	7.3%
Technology	7.2%	Supranational	7.1%
Electric Utilities	6.2%	Basic Industries	5.9%
Manufacturing	4.3%	Real Estate	3.6%
Transportation	3.5%	Others	11.5%

Term Breakdown



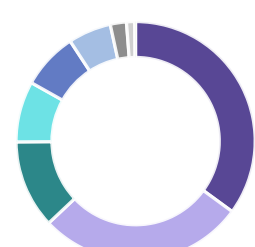
Years: 0-4	53.9%
Years: 4-7	23.3%
Years: 10PLUS	15.1%
Years: 7-10	7.4%
Years: Non Performing	0.3%

Country Breakdown



Korea, Republic Of	12.2%	Indonesia	11.0%
Cayman Islands	9.5%	Hong Kong	8.9%
Mainland China	8.6%	Philippines	5.2%
India	5.0%	Singapore	4.6%
United States	4.4%	Malaysia	2.4%
Thailand	1.9%	Others	4.3%

Rating Breakdown



BBB Bucket	35.0%	A Bucket	27.9%
AA Bucket	11.9%	AAA Bucket	8.2%
BB Bucket	7.6%	Not Rated	5.8%
B Bucket	2.2%	CCC Bucket	1.1%
CC Bucket	0.1%		

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