

EASI / European Agency Supra Sov Index

Index fact sheet as of January 31, 2025

EASI Facts

Ticker

Price Return: EASIPR
Total Return: SSAETOTR

Index Launch

October 15, 2010

Base Value

100 on December 30, 1999

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	316
Market Value	\$1.31 Trillion
Remaining Term	8.25
Modified Duration	6.86
Yield	2.68%

Performance Data

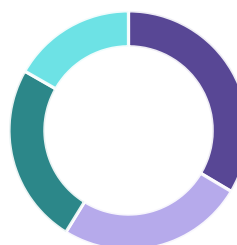
3 Month	0.83%
6 Month	1.58%
Year-to-Date	-0.01%
1 Year	2.58%
Annualized 3 Year	-3.51%
Annualized 5 Year	-2.75%
Annualized 10 Year	-0.54%
Since Inception	2.91%

The Credit Suisse European Agency, Supranational, & Sovereign Index tracks quasi-government debt issues in EUR. (Note: The index will be rebranded in May of 2025 to: VettaFi European Agency, Supranational, & Sovereign Index)

Performance of \$1,000 invested

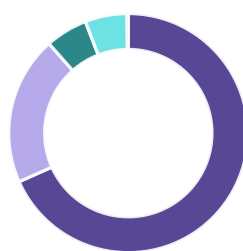


Term Breakdown



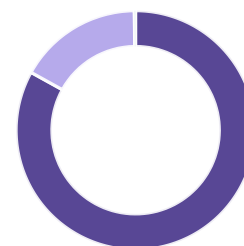
Years: 1-4	33.5%
Years: 10PLUS	25.3%
Years: 4-7	24.5%
Years: 7-10	16.7%

Country Breakdown



SUPRANATIONAL	68.3%
GERMANY	20.1%
NETHERLANDS	5.7%
FRANCE	5.7%
SPAIN	0.2%

Rating Breakdown



AAA Bucket	83.0%
AA Bucket	16.8%
A Bucket	0.2%

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It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the European Agency Supra Sov Index. Performance is provided on a total-return basis. The European Agency Supra Sov Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.