

# ECHG / European Corp Hybrid GBP

Index fact sheet as of January 31, 2025

## ECHG Facts

### Ticker

Price Return: ECHGTOPR  
Total Return: ECHGTOTR

### Index Launch

September 30, 2011

### Base Value

100 on December 31, 2012

### Index Currency

GBP

### Rebalancing Dates

Month Ends

### Index Rules

Available at [vettafi.com](http://vettafi.com)

## Index Characteristics

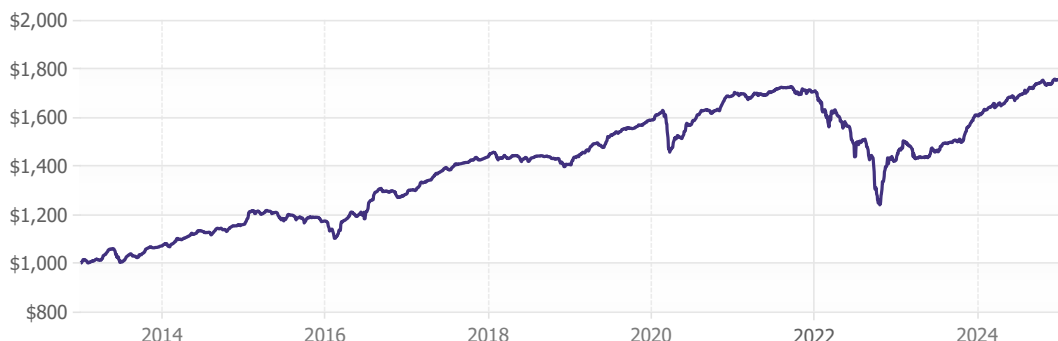
Number of Issues	2
Market Value	\$1.38 Billion
Remaining Term	2.72
Modified Duration	2.24
Yield	6.40%
Benchmark Spread	249.42 bps
Asset Swap Spread	217.25 bps

## Performance Data

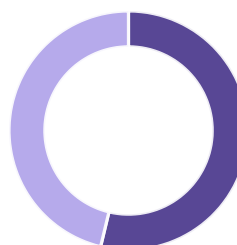
3 Month	2.45%
6 Month	4.26%
Year-to-Date	1.29%
1 Year	9.02%
Annualized 3 Year	2.39%
Annualized 5 Year	1.98%
Annualized 10 Year	3.90%
Since Inception	4.88%

The Credit Suisse European Corporate Hybrid Index tracks a portfolio of non-bullet, unsecured, subordinated debt issued by Investment Grade corporations. (Note: The index will be rebranded in May of 2025 to: VettaFi European Corp Hybrid GBP)

## Performance of \$1,000 invested

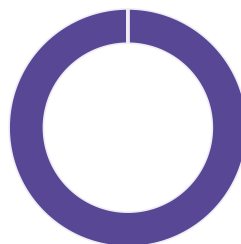


## Term Breakdown



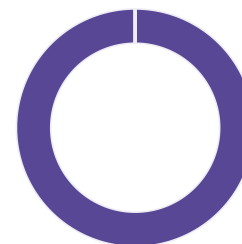
Years: 4-7 53.8%  
Years: 1-4 46.2%

## Country Breakdown



FRANCE 100.0%

## Rating Breakdown



B Bucket 100.0%

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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 Corp Hybrid GBP. Performance is provided on a total-return basis. The European Corp Hybrid GBP is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.