

ECHI / European Corp Perpetual Index

Index fact sheet as of January 31, 2025

ECHI Facts

Ticker

Price Return: ECHITOPR
Total Return: ECHITOTR

Index Launch

September 30, 2011

Base Value

100 on December 31, 2007

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	157
Market Value	\$127.29 Billion
Remaining Term	3.63
Modified Duration	3.11
Yield	4.30%
Benchmark Spread	215.16 bps
Asset Swap Spread	196.21 bps

Performance Data

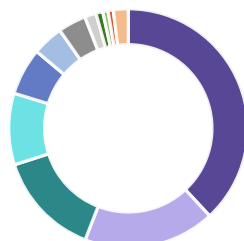
3 Month	1.95%
6 Month	5.38%
Year-to-Date	0.70%
1 Year	10.07%
Annualized 3 Year	2.31%
Annualized 5 Year	1.82%
Annualized 10 Year	3.23%
Since Inception	5.70%

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 Index)

Performance of \$1,000 invested

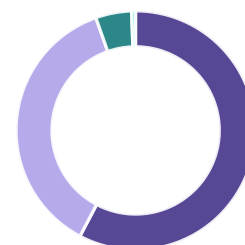


Sector Breakdown



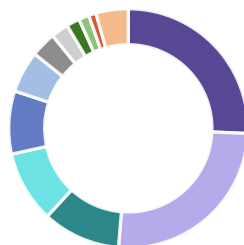
Utilities	38.1%	Oil & Gas	17.8%
Telecom	14.2%	Autos	9.7%
Real Estate	6.4%	Healthcare	4.2%
Consumer Products	3.8%	Services	1.5%
Media	0.9%	Basic Industries	0.7%
Agency	0.7%	Others	2.0%

Term Breakdown



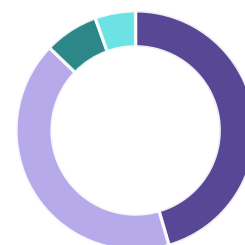
Years: 1-4	57.7%
Years: 4-7	36.9%
Years: 7-10	4.9%
Years: 10PLUS	0.5%

Country Breakdown



FRANCE	25.7%	NETHERLANDS	25.6%
ITALY	10.5%	UNITED KINGDOM	9.7%
GERMANY	8.5%	SWEDEN	5.6%
SPAIN	3.4%	PORTUGAL	2.4%
DENMARK	1.8%	LUXEMBOURG	1.4%
AUSTRALIA	1.0%	Others	4.4%

Rating Breakdown



BBB Bucket	45.5%
BB Bucket	41.7%
A Bucket	7.3%
B Bucket	5.5%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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