

ECHU / European Corp Hybrid USD

Index fact sheet as of January 31, 2025

ECHU Facts

Ticker

Price Return: ECHDTPR
Total Return: ECHDTOTR

Index Launch

September 30, 2011

Base Value

100 on December 31, 2012

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	2
Market Value	\$2.42 Billion
Remaining Term	3.55
Modified Duration	3.02
Yield	5.82%
Benchmark Spread	151.06 bps
Asset Swap Spread	177.20 bps

Performance Data

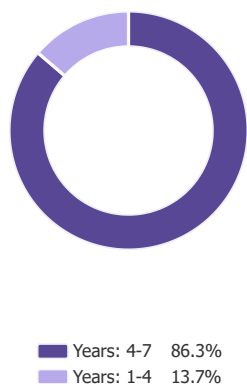
3 Month	1.12%
6 Month	3.85%
Year-to-Date	1.96%
1 Year	7.58%
Annualized 3 Year	4.87%
Annualized 5 Year	4.57%
Annualized 10 Year	5.57%
Since Inception	6.20%

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 USD)

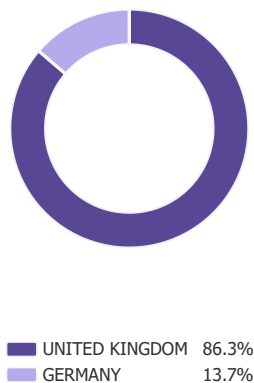
Performance of \$1,000 invested



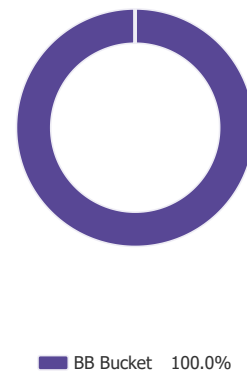
Term Breakdown



Country Breakdown



Rating Breakdown



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