

EEI / Liquid Eastern European Index

Index fact sheet as of January 31, 2025

EEI Facts

Ticker	Price Return: EEIPR Total Return: EEITR
Index Launch	June 30, 2008
Base Value	100 on February 28, 2002
Index Currency	USD
Rebalancing Dates	Month Ends
Index Rules	Available at vettafi.com

The Credit Suisse Eastern European Credit Index is a market cap weighted benchmark covering USD denominated Corporate debt of corporations domiciled in Eastern Europe. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Eastern European Index)

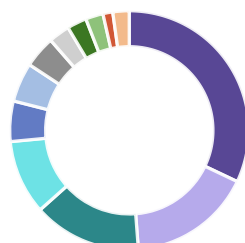
Performance of \$1,000 invested



Index Characteristics

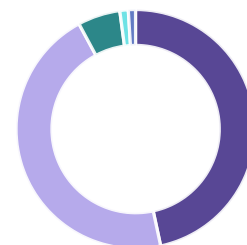
Number of Issues	102
Market Value	\$55.08 Billion
Remaining Term	5.13
Modified Duration	3.24
Yield	7.26%
Benchmark Spread	316.26 bps
Asset Swap Spread	329.64 bps

Sector Breakdown



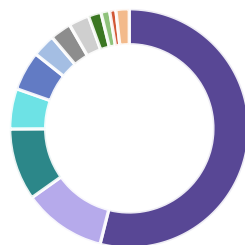
Bank	32.1%	Energy	16.7%
Basic Industries	14.6%	Electric Utilities	10.1%
Transportation	5.5%	Finance	5.3%
Consumer Products	4.3%	Manufacturing	2.9%
Services	2.6%	Telecom	2.4%
Misc Industrial	1.3%	Others	2.2%

Term Breakdown



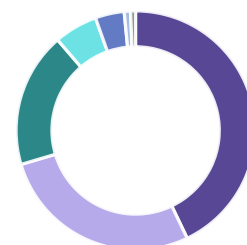
Years: 0-4	46.6%
Years: 4-7	45.5%
Years: 10PLUS	5.7%
Years: 7-10	1.1%
Years: Non Performing	1.0%

Country Breakdown



Turkey	51.3%	Kazakhstan	10.7%
United Kingdom	9.3%	Azerbaijan	5.2%
Hungary	5.0%	Bermuda	3.0%
Georgia	2.7%	Poland	2.6%
Serbia	1.6%	Ukraine	1.1%
Czech Republic	0.8%	Others	1.7%

Rating Breakdown



B Bucket	42.9%	BB Bucket	27.5%
BBB Bucket	18.3%	CCC Bucket	5.9%
CC Bucket	3.9%	C Bucket	0.8%
Not Rated	0.7%		

Performance Data

3 Month	1.83%
6 Month	5.03%
Year-to-Date	1.12%
1 Year	11.15%
Annualized 3 Year	-16.10%
Annualized 5 Year	-9.47%
Annualized 10 Year	0.08%
Since Inception	4.21%

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