

EURGI / European Treasury Index

Index fact sheet as of January 31, 2025

EURGI Facts

Ticker

Price Return: CSEUTOPR
Total Return: CSEUTOTR

Index Launch

April 30, 2003

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	481
Market Value	\$7.70 Trillion
Remaining Term	8.92
Modified Duration	6.98
Yield	2.77%

Performance Data

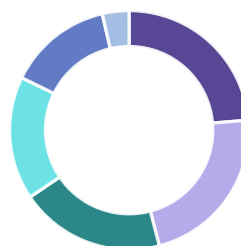
3 Month	0.72%
6 Month	1.43%
Year-to-Date	-0.09%
1 Year	2.23%
Annualized 3 Year	-3.49%
Annualized 5 Year	-2.53%
Annualized 10 Year	0.07%
Since Inception	3.43%

The Credit Suisse Eurozone Government Bond Index tracks a portfolio of Euro-denominated government bonds issued by a member of the Eurozone. (Note: The index will be rebranded in May of 2025 to: VettaFi Eurozone Government Bond Index)

Performance of \$1,000 invested

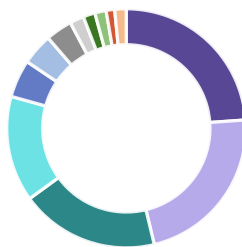


Term Breakdown



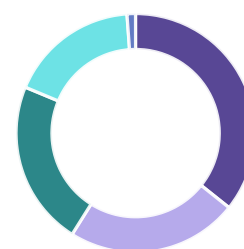
Years: 12PLUS	23.7%	Years: 1-3	22.3%
Years: 3-5	19.6%	Years: 7-10	16.7%
Years: 5-7	14.2%	Years: 10-12	3.6%

Country Breakdown



FRANCE	23.9%	ITALY	22.4%
GERMANY	18.8%	SPAIN	14.3%
BELGIUM	5.1%	NETHERLANDS	4.2%
AUSTRIA	3.6%	PORTUGAL	1.9%
FINLAND	1.6%	IRELAND	1.5%
GREECE	1.2%	Others	1.5%

Rating Breakdown



AA Bucket	35.7%
AAA Bucket	23.2%
BBB Bucket	22.4%
A Bucket	17.6%
BB Bucket	1.2%

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