

ICIE / Insurance Capital Euro Index

Index fact sheet as of January 31, 2025

ICIE Facts

Ticker

Price Return: CICITOPR
Total Return: CICITOTR

Index Launch

February 15, 2007

Base Value

100 on December 31, 1999

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vetafi.com

Index Characteristics

| | |
|-------------------|------------------|
| Number of Issues | 201 |
| Market Value | \$129.85 Billion |
| Remaining Term | 8.73 |
| Modified Duration | 4.75 |
| Yield | 3.66% |
| Benchmark Spread | 144.47 bps |
| Asset Swap Spread | 134.37 bps |

Performance Data

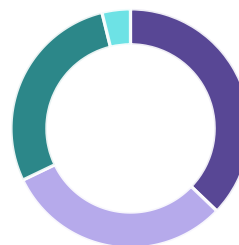
| | |
|--------------------|-------|
| 3 Month | 2.41% |
| 6 Month | 4.12% |
| Year-to-Date | 0.64% |
| 1 Year | 7.69% |
| Annualized 3 Year | 1.36% |
| Annualized 5 Year | 1.11% |
| Annualized 10 Year | 2.86% |
| Since Inception | 5.60% |

The Credit Suisse Insurance Capital Index aims to capture the performance of fixed rate insurance debt and capital securities denominated in Euros, Sterling and USD and issued by the most actively traded European insurance companies. European insurance capital securities offer investors the opportunity to gain exposure to high quality credit names with attractive spreads as compensation subordinated debt (Note: The index will be rebranded in May of 2025 to: VettaFi Insurance Capital Euro Index)

Performance of \$1,000 invested

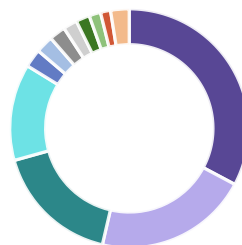


Term Breakdown



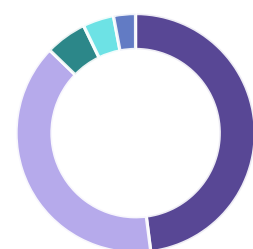
| | |
|---------------|-------|
| Years: 1-4 | 37.2% |
| Years: 4-7 | 30.7% |
| Years: 7-10 | 28.3% |
| Years: 10PLUS | 3.8% |

Country Breakdown



| | | | |
|----------------|-------|---------|-------|
| FRANCE | 32.3% | GERMANY | 20.6% |
| NETHERLANDS | 16.8% | ITALY | 12.9% |
| UNITED KINGDOM | 2.4% | AUSTRIA | 2.3% |
| SPAIN | 2.2% | FINLAND | 1.9% |
| BELGIUM | 1.8% | BERMUDA | 1.5% |
| IRELAND | 1.3% | Others | 2.5% |

Rating Breakdown



| | |
|------------|-------|
| BBB Bucket | 48.0% |
| A Bucket | 39.2% |
| BB Bucket | 5.6% |
| AA Bucket | 4.2% |
| NR Bucket | 3.0% |

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