

# ICIG / Insurance Capital Sterling Index

Index fact sheet as of January 31, 2025

## ICIG Facts

### Ticker

Price Return: CICUTOPR  
Total Return: CICUTOTR

### Index Launch

February 15, 2007

### Base Value

100 on December 29, 2006

### Index Currency

GBP

### Rebalancing Dates

Month Ends

### Index Rules

Available at [vettafi.com](http://vettafi.com)

## Index Characteristics

Number of Issues	70
Market Value	\$27.31 Billion
Remaining Term	8.73
Modified Duration	5.63
Yield	6.13%
Benchmark Spread	179.09 bps
Asset Swap Spread	204.67 bps

## Performance Data

3 Month	3.08%
6 Month	3.76%
Year-to-Date	1.69%
1 Year	8.94%
Annualized 3 Year	1.71%
Annualized 5 Year	1.89%
Annualized 10 Year	4.18%
Since Inception	5.98%

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 Sterling Index)

## Performance of \$1,000 invested

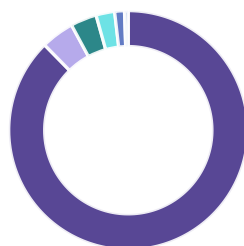


## Term Breakdown



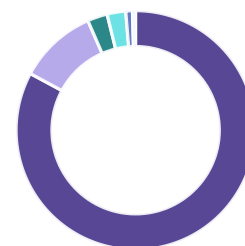
Years: 7-10	27.6%
Years: 4-7	27.3%
Years: 1-4	23.3%
Years: 10PLUS	21.8%

## Country Breakdown



UNITED KINGDOM	87.7%	BERMUDA	4.5%
IRELAND	3.5%	NETHERLANDS	2.5%
ITALY	1.3%	FRANCE	0.5%

## Rating Breakdown



BBB Bucket	82.9%	A Bucket	10.6%
BB Bucket	2.7%	AA Bucket	2.5%
B Bucket	0.9%	NR Bucket	0.4%

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.

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