

ICIU / Insurance Capital Dollar Index

Index fact sheet as of January 31, 2025

ICIU Facts

Ticker

Price Return: CICDOPR
Total Return: CICDTOTR

Index Launch

February 15, 2007

Base Value

100 on December 29, 2006

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	52
Market Value	\$33.73 Billion
Remaining Term	24.60
Modified Duration	5.82
Yield	5.72%
Benchmark Spread	133.48 bps
Asset Swap Spread	170.76 bps

Performance Data

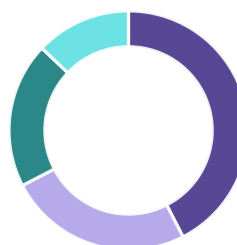
3 Month	0.63%
6 Month	3.07%
Year-to-Date	0.47%
1 Year	7.83%
Annualized 3 Year	1.62%
Annualized 5 Year	2.50%
Annualized 10 Year	4.27%
Since Inception	5.86%

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 Dollar Index)

Performance of \$1,000 invested

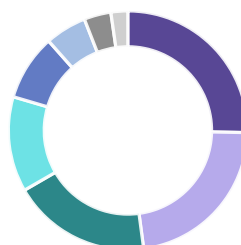


Term Breakdown



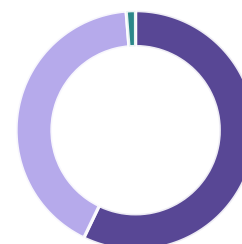
Years: 1-4	42.5%
Years: 4-7	24.9%
Years: 10PLUS	19.7%
Years: 7-10	12.9%

Country Breakdown



UNITED KINGDOM	25.3%	GERMANY	22.6%
FRANCE	18.8%	IRELAND	12.9%
NETHERLANDS	8.9%	UNITED STATES	5.6%
BERMUDA	3.6%	LUXEMBOURG	2.3%

Rating Breakdown



A Bucket	57.1%
BBB Bucket	41.6%
BB Bucket	1.3%

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