

LACI / Latin American Credit Index

Index fact sheet as of January 31, 2025

LACI Facts

Ticker
Price Return: LACIPR
Total Return: LACITR

Index Launch
June 30, 2007

Base Value
100 on October 31, 2001

Index Currency
USD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

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

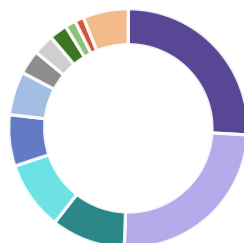
Performance of \$1,000 invested



Index Characteristics

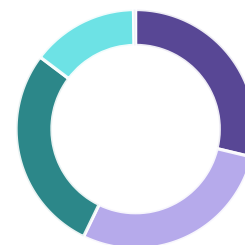
Number of Issues	598
Market Value	\$368.89 Billion
Remaining Term	10.32
Modified Duration	5.47
Yield	7.10%
Benchmark Spread	268.08 bps
Asset Swap Spread	293.30 bps

Sector Breakdown



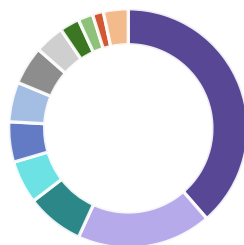
Energy	25.9%	Basic Industries	24.7%
Bank	10.0%	Electric Utilities	9.3%
Consumer Products	6.9%	Telecom	5.9%
Transportation	3.3%	Supranational	2.8%
Finance	2.4%	Gas Pipelines	1.4%
Manufacturing	1.2%	Others	6.1%

Term Breakdown



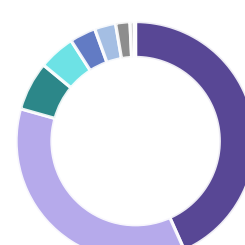
Years: 10PLUS	28.8%
Years: 4-7	28.4%
Years: 0-4	28.1%
Years: 7-10	14.4%
Years: Non Performing	0.3%

Country Breakdown



Mexico	29.6%	Chile	14.0%
Colombia	6.0%	Peru	4.5%
Cayman Islands	4.2%	Brazil	4.1%
United States	4.0%	Argentina	3.1%
Panama	2.0%	Bermuda	1.5%
United Kingdom	1.1%	Others	2.6%

Rating Breakdown



BB Bucket	43.3%	BBB Bucket	36.1%
B Bucket	6.6%	A Bucket	4.9%
CCC Bucket	3.5%	AA Bucket	2.9%
Not Rated	1.9%	CC Bucket	0.6%
C Bucket	0.1%	D Bucket	0.0%

Performance Data

3 Month	0.41%
6 Month	2.74%
Year-to-Date	1.01%
1 Year	8.16%
Annualized 3 Year	2.66%
Annualized 5 Year	2.30%
Annualized 10 Year	4.54%
Since Inception	6.38%

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