

LUHY / Liquid US High Yield

Index fact sheet as of January 31, 2025

LUHY Facts

Ticker

Price Return: LUHYTOPR
Total Return: LUHYTOTR

Index Launch

July 01, 2012

Base Value

100 on December 31, 2002

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	876
Market Value	\$782.13 Billion
Remaining Term	3.86
Modified Duration	3.16
Yield	7.26%
Benchmark Spread	295.55 bps
Asset Swap Spread	299.16 bps

Performance Data

3 Month	2.18%
6 Month	4.74%
Year-to-Date	1.37%
1 Year	9.44%
Annualized 3 Year	4.27%
Annualized 5 Year	4.16%
Annualized 10 Year	4.99%
Since Inception	7.39%

The Credit Suisse Liquid US High Yield (LUHY) is a market cap weighted benchmark index that track the liquid portion of the US\$-denominated high yield bond markets. This index tracks larger issuances and focuses on the liquid portion of the market (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid US High Yield Index)

Performance of \$1,000 invested

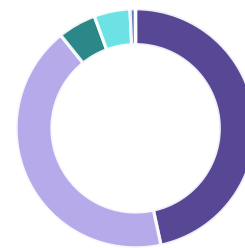


Sector Breakdown



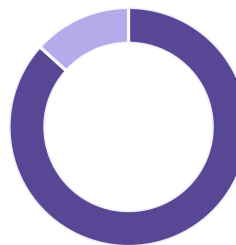
Basic Industries	11.6%	Energy	10.4%
Technology	10.0%	Healthcare	8.4%
Telecom	6.8%	Gaming and Lodging	6.6%
Media	6.5%	Manufacturing	6.3%
Finance	6.1%	Retail	5.8%
Services	5.5%	Others	16.2%

Term Breakdown



Years: 1-4	46.6%
Years: 4-7	42.6%
Years: LESS THAN 1	5.2%
Years: 7-10	4.9%
Years: 10PLUS	0.7%
Years: Non Performing	0.0%

Rating Breakdown



BBB Bucket	86.7%
OTHER	13.3%

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