

MACI / Middle East and Africa Corporate Index

Index fact sheet as of January 31, 2025

MACI Facts

Ticker

Price Return: MACIPR
Total Return: MACITR

Index Launch

June 30, 2009

Base Value

100 on December 31, 2008

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	403
Market Value	\$309.04 Billion
Remaining Term	9.84
Modified Duration	5.26
Yield	5.79%
Benchmark Spread	139.46 bps
Asset Swap Spread	162.50 bps

Performance Data

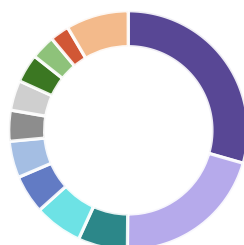
3 Month	0.21%
6 Month	1.99%
Year-to-Date	0.50%
1 Year	5.81%
Annualized 3 Year	1.63%
Annualized 5 Year	2.21%
Annualized 10 Year	3.42%
Since Inception	6.11%

The Credit Suisse Eastern European Credit Index is a market cap weighted benchmark covering USD denominated Corporate debt of corporations domiciled in the Middle East & Africa. (Note: The index will be rebranded in May of 2025 to: VettaFi Middle East and Africa Corporate Index)

Performance of \$1,000 invested



Sector Breakdown



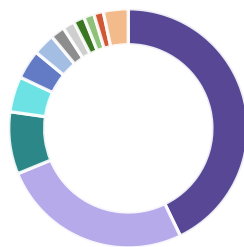
Bank	29.4%	Energy	20.7%
Electric Utilities	6.7%	Finance	6.5%
Supranational	5.2%	Basic Industries	5.0%
Gas Pipelines	4.2%	Agency	4.1%
Transportation	3.9%	Healthcare	3.3%
Real Estate	2.6%	Others	8.5%

Term Breakdown



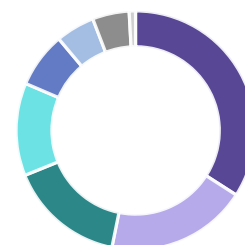
Years: 0-4	39.1%
Years: 4-7	28.1%
Years: 10PLUS	22.0%
Years: 7-10	10.8%

Country Breakdown



Cayman Islands	33.7%	United Arab Emirates	20.4%
Saudi Arabia	6.6%	Qatar	3.8%
Israel	3.1%	United States	2.3%
Bermuda	1.5%	Morocco	1.3%
South Africa	1.2%	Oman	1.1%
United Kingdom	1.0%	Others	2.6%

Rating Breakdown



A Bucket	34.1%	AA Bucket	19.1%
BBB Bucket	15.7%	BB Bucket	12.6%
Not Rated	7.5%	B Bucket	5.3%
AAA Bucket	5.0%	CCC Bucket	0.9%

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