

SASI / Supra Agency Sov Index

Index fact sheet as of January 31, 2025

SASI Facts

Ticker

Price Return: SASIPR
Total Return: SASITR

Index Launch

October 31, 2010

Base Value

100 on December 30, 2005

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

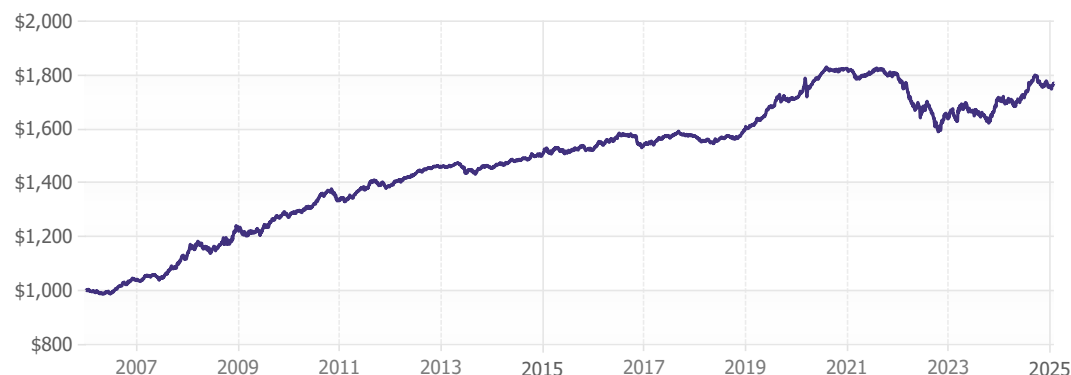
Number of Issues	223
Market Value	\$449.60 Billion
Remaining Term	5.08
Modified Duration	3.98
Yield	4.60%
Benchmark Spread	26.01 bps
Asset Swap Spread	47.58 bps

Performance Data

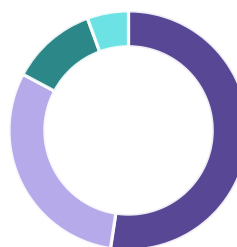
3 Month	0.36%
6 Month	1.05%
Year-to-Date	0.63%
1 Year	3.17%
Annualized 3 Year	-0.10%
Annualized 5 Year	0.34%
Annualized 10 Year	1.47%
Since Inception	3.03%

The Credit Suisse US Agency, Supranational, & Sovereign Index tracks quasi-government debt issues in USD. (Note: The index will be rebranded in May of 2025 to: VettaFi Supranational, Agency, & Sovereign Index)

Performance of \$1,000 invested

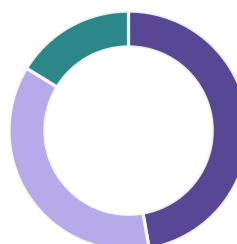


Term Breakdown



Years: 1-4	52.4%
Years: 4-7	30.4%
Years: 7-10	11.6%
Years: 10PLUS	5.6%

Rating Breakdown



AAA Bucket	47.3%
AA Bucket	36.5%
A Bucket	16.3%

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