

LEIE / Liquid Eurobond Euro Index

Index fact sheet as of January 31, 2025

LEIE Facts

Ticker

Price Return: LEIETOPR
Total Return: LEIETOTR

Index Launch

March 31, 2001

Base Value

100 on December 31, 1999

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

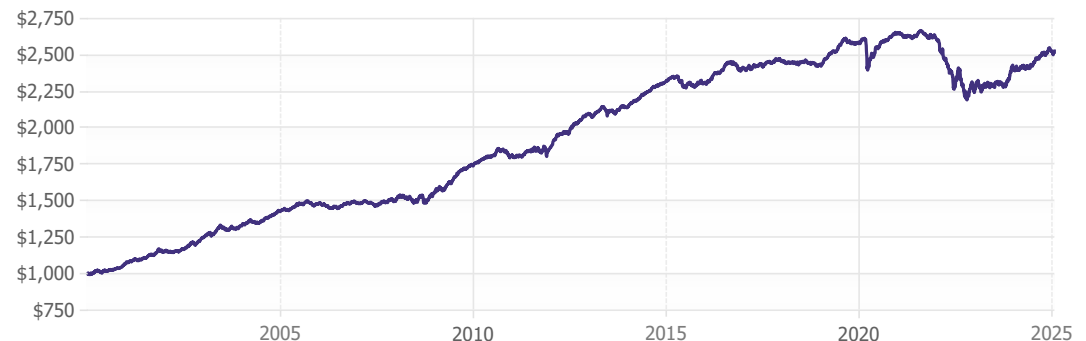
Number of Issues	3,353
Market Value	\$2.40 Trillion
Remaining Term	5.32
Modified Duration	4.58
Yield	3.08%
Benchmark Spread	86.36 bps
Asset Swap Spread	74.71 bps

Performance Data

3 Month	1.65%
6 Month	2.72%
Year-to-Date	0.45%
1 Year	4.75%
Annualized 3 Year	-0.54%
Annualized 5 Year	-0.56%
Annualized 10 Year	0.83%
Since Inception	3.78%

The Credit Suisse Liquid Eurobond Corporate Indices (LEI) are a suite of market cap weighted benchmarks indices that track investment grade bonds issued in Europe. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Eurobond Euro Index)

Performance of \$1,000 invested

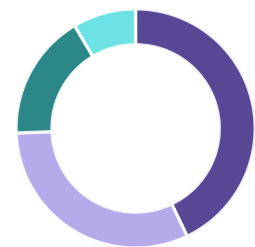


Sector Breakdown



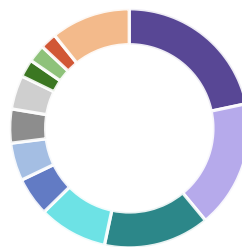
Banks	22.1%	Utilities	12.2%
Consumer Products	7.7%	Autos	6.7%
Telecom	6.2%	Healthcare	6.1%
Basic Industries	5.8%	Real Estate	5.0%
Finance	4.8%	Manufacturing	4.3%
Oil & Gas	3.5%	Others	15.8%

Term Breakdown



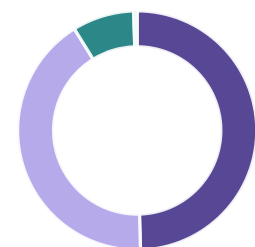
Years: 1-4	42.9%
Years: 4-7	31.5%
Years: 7-10	17.1%
Years: 10PLUS	8.5%

Country Breakdown



FRANCE	21.6%	NETHERLANDS	17.3%
UNITED STATES	14.3%	GERMANY	9.3%
SPAIN	5.2%	UNITED KINGDOM	5.1%
LUXEMBOURG	4.6%	ITALY	4.6%
BELGIUM	2.4%	SWEDEN	2.4%
IRELAND	2.2%	Others	10.7%

Rating Breakdown



BBB Bucket	49.6%
A Bucket	41.6%
AA Bucket	8.3%
AAA Bucket	0.5%

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