

# LEIG / Liquid Eurobond Sterling Index

Index fact sheet as of January 31, 2025

## LEIG Facts

**Ticker**  
Price Return: LEISTOPR  
Total Return: LEISTOTR

**Index Launch**  
March 31, 2001

**Base Value**  
100 on April 28, 2000

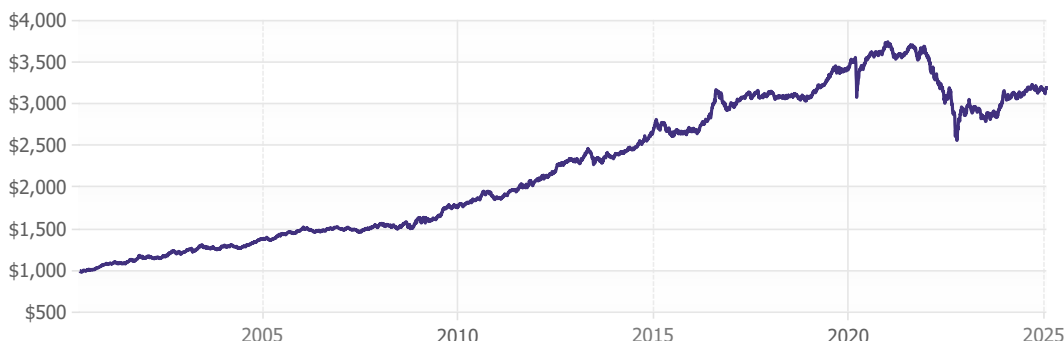
**Index Currency**  
GBP

**Rebalancing Dates**  
Month Ends

**Index Rules**  
Available at [vettafi.com](http://vettafi.com)

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 Sterling Index)

## Performance of \$1,000 invested



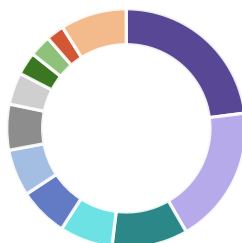
## Index Characteristics

Number of Issues	778
Market Value	\$309.41 Billion
Remaining Term	9.73
Modified Duration	6.39
Yield	5.28%
Benchmark Spread	93.08 bps
Asset Swap Spread	117.79 bps

## Performance Data

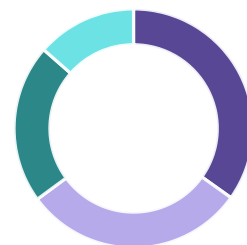
3 Month	2.30%
6 Month	1.15%
Year-to-Date	1.20%
1 Year	3.59%
Annualized 3 Year	-2.59%
Annualized 5 Year	-1.83%
Annualized 10 Year	1.34%
Since Inception	4.82%

## Sector Breakdown



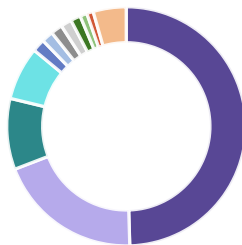
Utilities	23.0%	Banks	18.7%
Real Estate	10.3%	Telecom	7.2%
Insurance	6.6%	Consumer Products	6.3%
Finance	6.2%	Autos	4.3%
Healthcare	3.1%	Retail	2.9%
Transport & Logistics	2.4%	Others	8.9%

## Term Breakdown



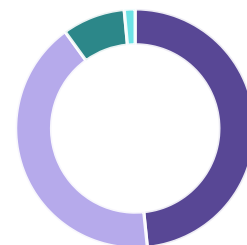
Years: 10PLUS	34.8%
Years: 1-4	30.1%
Years: 4-7	21.5%
Years: 7-10	13.5%

## Country Breakdown



UNITED KINGDOM	48.9%	UNITED STATES	19.4%
FRANCE	9.5%	NETHERLANDS	7.1%
JERSEY	1.7%	SPAIN	1.6%
CANADA	1.5%	AUSTRALIA	1.5%
LUXEMBOURG	1.3%	ITALY	0.9%
DENMARK	0.9%	Others	4.4%

## Rating Breakdown



BBB Bucket	48.4%
A Bucket	41.6%
AA Bucket	8.5%
AAA Bucket	1.5%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

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