

LEIU / Liquid Eurobond Dollar Index

Index fact sheet as of January 31, 2025

LEIU Facts

Ticker

Price Return: LEIDTOPR
Total Return: LEIDTOTR

Index Launch

March 31, 2001

Base Value

100 on December 31, 1999

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

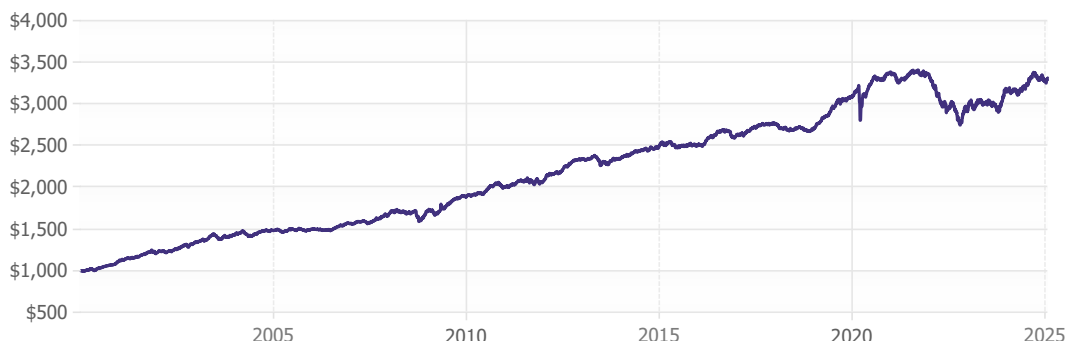
Number of Issues	676
Market Value	\$660.60 Billion
Remaining Term	9.10
Modified Duration	5.83
Yield	5.26%
Benchmark Spread	80.84 bps
Asset Swap Spread	114.81 bps

Performance Data

3 Month	0.28%
6 Month	1.29%
Year-to-Date	0.70%
1 Year	3.92%
Annualized 3 Year	0.43%
Annualized 5 Year	0.96%
Annualized 10 Year	2.65%
Since Inception	4.88%

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 Dollar Index)

Performance of \$1,000 invested



Sector Breakdown



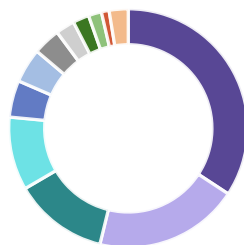
Banks	27.1%	Consumer Products	17.7%
Autos	8.1%	Healthcare	7.9%
Utilities	6.3%	Telecom	6.2%
Basic Industries	6.0%	Oil & Gas	5.6%
Transport & Logistics	4.3%	Manufacturing	3.7%
Finance	3.3%	Others	3.7%

Term Breakdown



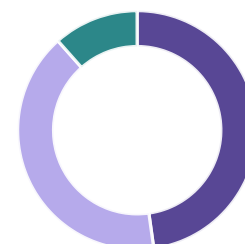
Years: 1-4	39.4%
Years: 10PLUS	27.2%
Years: 4-7	21.4%
Years: 7-10	11.9%

Country Breakdown



UNITED STATES	33.1%	UNITED KINGDOM	18.9%
FRANCE	12.3%	NETHERLANDS	9.6%
IRELAND	4.8%	SPAIN	4.5%
SWITZERLAND	3.6%	NORWAY	2.5%
ITALY	2.1%	SWEDEN	1.7%
LUXEMBOURG	1.0%	Others	2.5%

Rating Breakdown



BBB Bucket	47.8%
A Bucket	40.7%
AA Bucket	11.5%

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