LJCI / Liquid Japan Index

Index fact sheet as of January 31, 2025

LJCI Facts

Ticker
Price Return: LJCITOPR
Total Return: LJCITOTR

Index Launch
December 15, 2003

Base Value
100 on December 29, 2000

Index Currency
JPY

Rebalancing Dates
Month Ends

**Index Rules**
Available at vettafi.com

Index Characteristics

Number of Issues	314
Market Value	$12.51 Trillion
Remaining Term	5.63
Modified Duration	4.48
Yield	1.30%
Benchmark Spread	36.04 bps
Asset Swap Spread	30.91 bps

Performance Data

3 Month	-0.99%
6 Month	-0.34%
Year-to-Date	-0.51%
1 Year	-1.53%
Annualized 3 Year	-1.08%
Annualized 5 Year	-0.69%
Annualized 10 Year	-0.12%
Since Inception	0.94%

The Credit Suisse Liquid Japanese Corporate index was launched in Nov 2014 to track performance of the liquid, tradeable JPY-denominated corporate bonds issued in the Japanese bond market. The index aims to diversify its holdings by imposing limits on issuer concentration. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Japan Corporate Index)
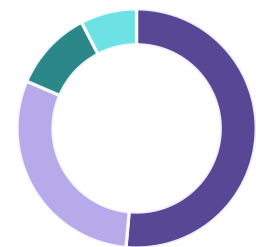
Performance of $1,000 invested
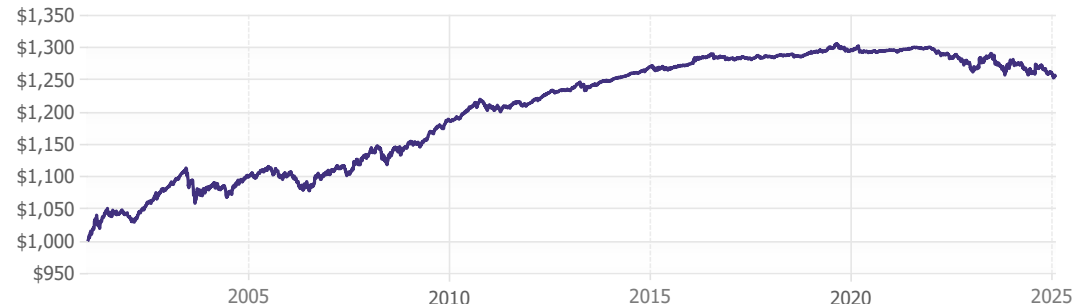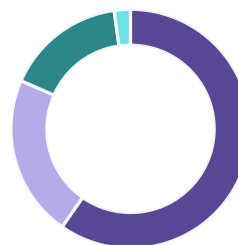

Sector Breakdown
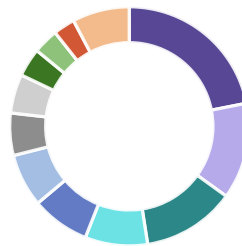
Sector	%	Sector	%
Japan Government	21.9%	Electric Utilities	13.0%
Bank	12.6%	Agency	8.5%
Finance	7.9%	Transportation	7.2%
Telecom	5.7%	Manufacturing	5.3%
Basic Industries	3.9%	Real Estate	3.4%
Technology	2.9%	Others	7.7%

Term Breakdown

Term	%
Years: 1-4	51.4%
Years: 4-7	30.0%
Years: 7-10	10.9%
Years: 10PLUS	7.6%

Rating Breakdown

Rating	%
A Bucket	59.7%
AAA Bucket	21.9%
BBB Bucket	16.2%
AA Bucket	2.2%