

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

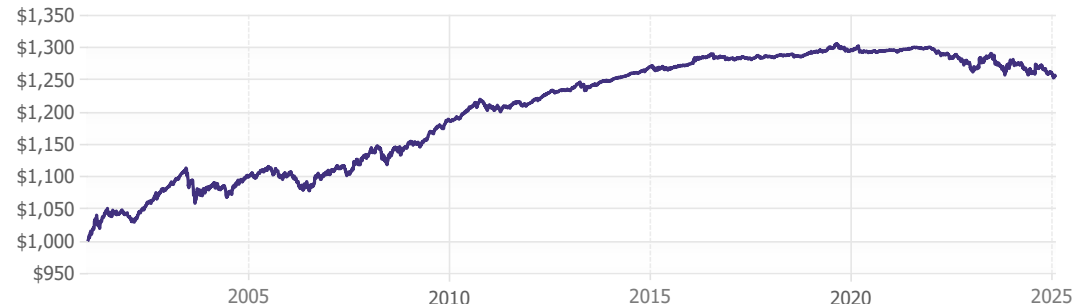
Number of Issues	314
Market Value	\$12.51 Trillion
Remaining Term	5.63
Modified Duration	4.48
Yield	1.30%
Benchmark Spread	36.04 bps
Asset Swap Spread	30.91 bps

Performance Data

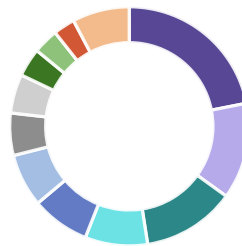
3 Month	-0.99%
6 Month	-0.34%
Year-to-Date	-0.51%
1 Year	-1.53%
Annualized 3 Year	-1.08%
Annualized 5 Year	-0.69%
Annualized 10 Year	-0.12%
Since Inception	0.94%

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

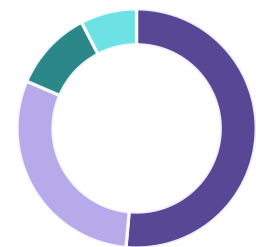


Sector Breakdown



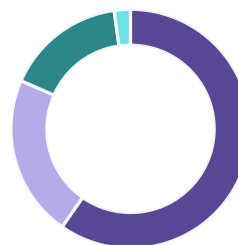
Japan Government	21.9%	Electric Utilities	13.0%
Bank	12.6%	Agency	8.5%
Finance	7.9%	Transportation	7.2%
Telecom	5.7%	Manufacturing	5.3%
Basic Industries	3.9%	Real Estate	3.4%
Technology	2.9%	Others	7.7%

Term Breakdown



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

Rating Breakdown



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

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