

# LSI / Liquid Swiss Bond Index

Index fact sheet as of January 31, 2025

## LSI Facts

### Ticker

Price Return: LSI TOPR  
Total Return: LSI TOTR

### Index Launch

December 31, 2002

### Base Value

100 on December 29, 2000

### Index Currency

CHF

### Rebalancing Dates

Month Ends

### Index Rules

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

## Index Characteristics

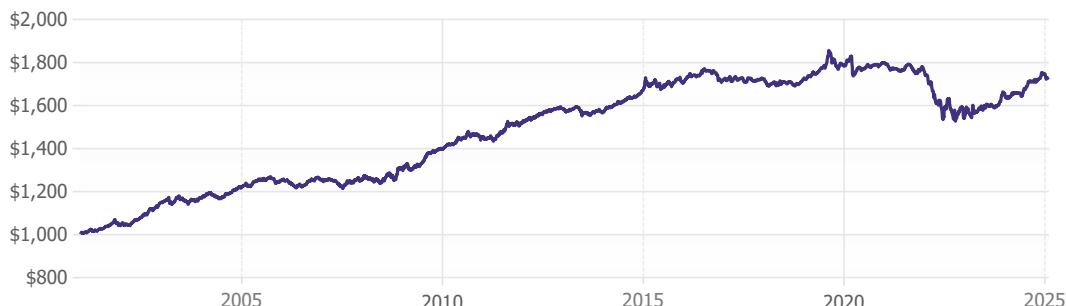
Number of Issues	603
Market Value	\$363.06 Billion
Remaining Term	8.86
Modified Duration	7.87
Yield	0.64%
Benchmark Spread	34.73 bps
Asset Swap Spread	31.84 bps

## Performance Data

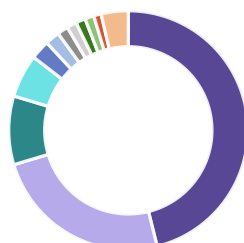
3 Month	0.61%
6 Month	1.60%
Year-to-Date	-0.94%
1 Year	5.51%
Annualized 3 Year	-0.11%
Annualized 5 Year	-0.91%
Annualized 10 Year	0.15%
Since Inception	2.30%

The Credit Suisse Liquid Swiss Index aim to track a portfolio of Swiss corporate bonds, selected according to a fully transparent set of size, rating and liquidity criteria. The index includes foreign and domestic segments of the Swiss bond market to facilitate performance tracking. (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Swiss Bond Index)

## Performance of \$1,000 invested

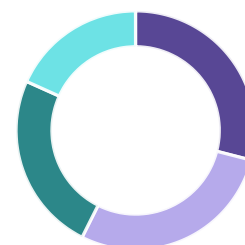


## Sector Breakdown



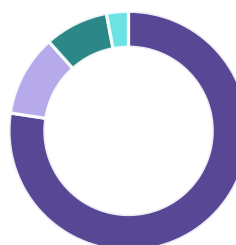
Pfandbriefe Private	46.1%	Sovereign	24.2%
Public Provincial	9.3%	Bank	5.8%
Healthcare	2.6%	Consumer Products	2.0%
Manufacturing	1.5%	Agency	1.3%
Finance	1.3%	Insurance	1.2%
Supranational	1.0%	Others	3.7%

## Term Breakdown



Years: 1-4	29.0%
Years: 10PLUS	28.4%
Years: 4-7	24.3%
Years: 7-10	18.3%

## Rating Breakdown



AAA Bucket	77.4%
AA Bucket	11.0%
A Bucket	8.6%
BBB Bucket	3.0%

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