

LJCI / VettaFi Liquid Japan Corporate Index

Index fact sheet as of June 30, 2026

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 vetafi.com

Index Characteristics

Number of Issues	505
Market Value	\$18.30 Trillion
Remaining Term	5.98
Modified Duration	5.28
Yield	2.23%
Benchmark Spread	25.58 bps
Asset Swap Spread	31.56 bps

Performance Data

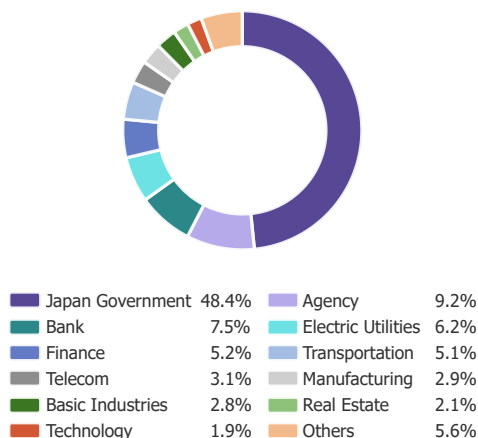
3 Month	-0.33%
6 Month	-1.19%
Year-to-Date	-1.19%
1 Year	-3.73%
Annualized 3 Year	-2.29%
Annualized 5 Year	-1.48%
Annualized 10 Year	-0.67%
Since Inception	0.73%

The VettaFi 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.

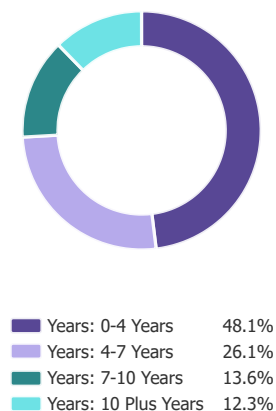
Performance of \$1,000 invested



Sector Breakdown



Term Breakdown



Rating Breakdown



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