

LSI / VettaFi Liquid Swiss Bond Index

Index fact sheet as of June 30, 2026

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

Index Characteristics

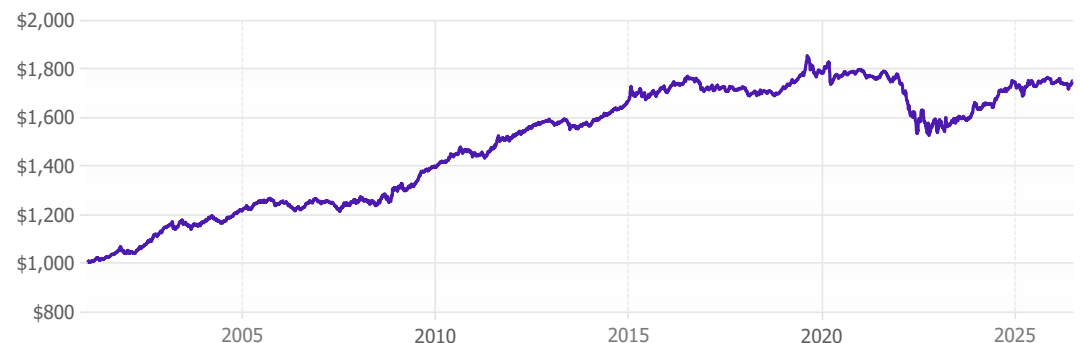
Number of Issues	618
Market Value	\$367.62 Billion
Remaining Term	8.44
Modified Duration	7.74
Yield	0.59%
Benchmark Spread	39.71 bps
Asset Swap Spread	20.26 bps

Performance Data

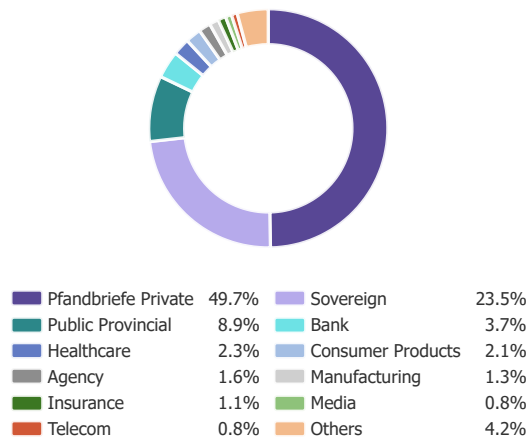
3 Month	0.59%
6 Month	0.59%
Year-to-Date	0.59%
1 Year	1.28%
Annualized 3 Year	3.14%
Annualized 5 Year	-0.16%
Annualized 10 Year	-0.08%
Since Inception	2.22%

The VettaFi Liquid Swiss Bond Index (formerly owned and administered by Credit Suisse) is a market cap weighted benchmark index designed to track the performance of the Swiss investment grade market. The index aims to limit itself to liquid issues.

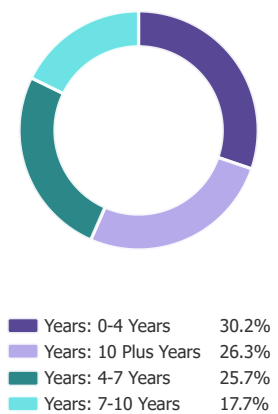
Performance of \$1,000 invested



Sector Breakdown



Term Breakdown



Rating Breakdown



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