

SASI / VettaFi Supranational, Agency, & Sovereign Index

Index fact sheet as of June 30, 2026

SASI Facts

Ticker

Price Return: SASIPR
Total Return: SASITR

Index Launch

October 31, 2010

Base Value

100 on December 30, 2005

Index Currency

USD

Rebalancing Dates

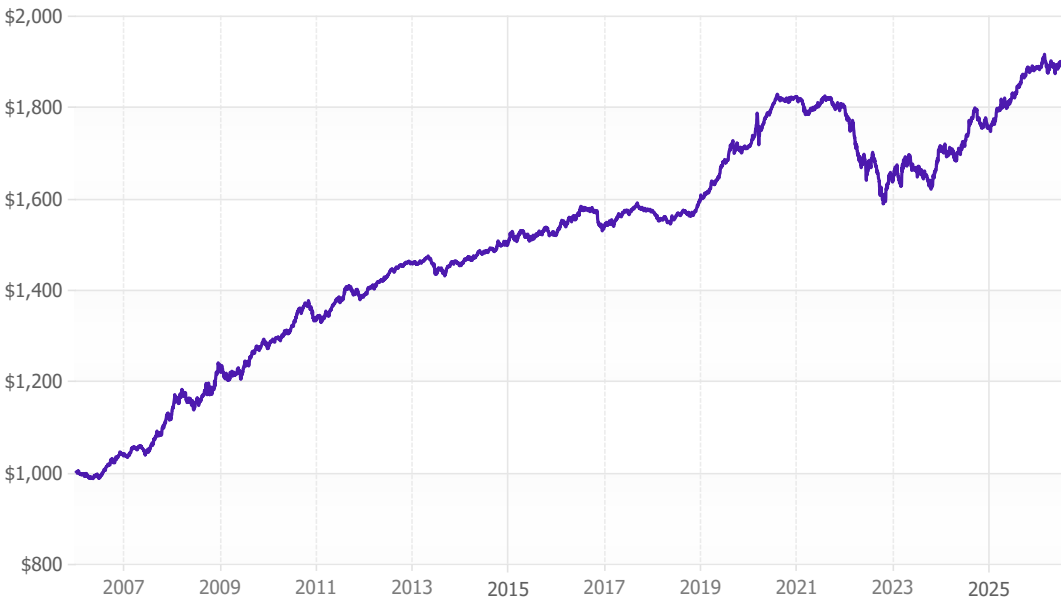
Month Ends

Index Rules

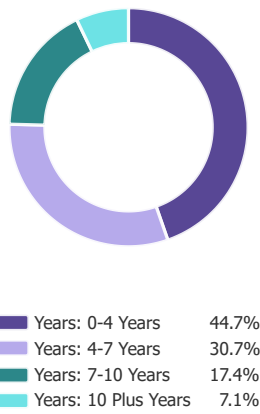
Available at vettafi.com

The VettaFi US Agency, Supranational, & Sovereign Index tracks quasi-government debt issues in USD.

Performance of \$1,000 invested



Term Breakdown



Index Characteristics

Number of Issues	195
Market Value	\$427.50 Billion
Remaining Term	6.14
Modified Duration	4.66
Yield	4.51%
Benchmark Spread	21.77 bps
Asset Swap Spread	49.87 bps

Performance Data

3 Month	0.71%
6 Month	0.48%
Year-to-Date	0.48%
1 Year	3.53%
Annualized 3 Year	4.52%
Annualized 5 Year	0.95%
Annualized 10 Year	1.86%
Since Inception	3.17%

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