EASI / VettaFi European Agency, Supranational, & Sovereign Index

Index fact sheet as of October 30, 2026

EASI Facts

Ticker
Price Return: EASIPR
Total Return: SSAETOTR

Index Launch
October 15, 2010

Base Value
100 on December 31, 1999

Index Currency
EUR

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

Number of Issues	331
Market Value	$1.49 Trillion
Remaining Term	7.89
Modified Duration	6.44
Yield	3.64%
Benchmark Spread	46.12 bps
Asset Swap Spread	21.46 bps

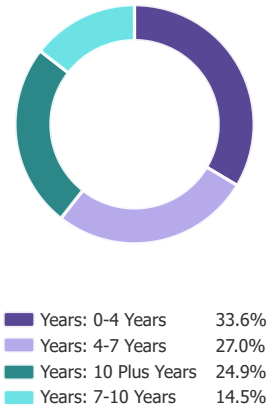
Performance Data

3 Month	-1.08%
6 Month	-1.11%
Year-to-Date	-1.26%
1 Year	-1.84%
Annualized 3 Year	2.59%
Annualized 5 Year	-2.48%
Annualized 10 Year	-0.89%
Since Inception	2.70%

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

Performance of $1,000 invested

Term Breakdown



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