

EASI / VettaFi European Agency, Supranational, & Sovereign Index

Index fact sheet as of June 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	\$1.52 Trillion
Remaining Term	8.02
Modified Duration	6.61
Yield	2.99%
Benchmark Spread	26.27 bps
Asset Swap Spread	14.77 bps

Performance Data

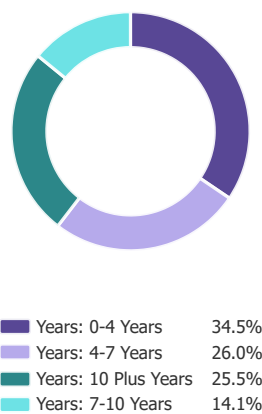
3 Month	1.85%
6 Month	1.37%
Year-to-Date	1.37%
1 Year	1.75%
Annualized 3 Year	2.93%
Annualized 5 Year	-2.04%
Annualized 10 Year	-0.66%
Since Inception	2.84%

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

Performance of \$1,000 invested



Term Breakdown



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.

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