ECHI Facts

Ticker
Price Return: ECHITOPR
Total Return: ECHITOTR

Index Launch
September 30, 2011

Base Value
100 on December 31, 2007

Index Currency
EUR

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

Number of Issues	132
Market Value	$107.12 Billion
Remaining Term	153.73
Modified Duration	3.49
Yield	5.14%
Benchmark Spread	152.43 bps
Asset Swap Spread	140.85 bps

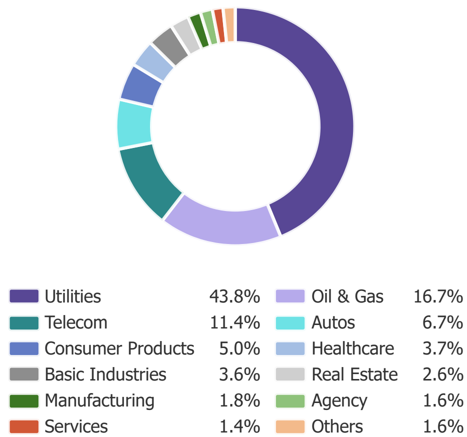
Performance Data

3 Month	2.92%
6 Month	1.80%
Year-to-Date	1.80%
1 Year	4.87%
Annualized 3 Year	8.72%
Annualized 5 Year	2.38%
Annualized 10 Year	3.92%
Since Inception	5.64%

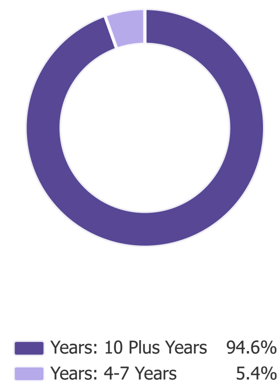
The VettaFi European Corporate Hybrid Index tracks a portfolio of non-bullet, unsecured, subordinated debt issued by Investment Grade corporations.

Performance of $1,000 invested

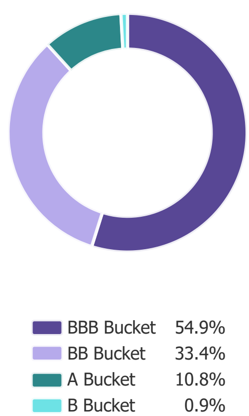
Sector Breakdown



Term Breakdown



Rating Breakdown



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