

GBHY / VettaFi US & Europe High Yield Index

Index fact sheet as of August 31, 2026

GBHY Facts

Ticker

Price Return: GBHYTOPR
Total Return: GBHYTOTR

Index Launch

August 31, 2026

Base Value

100 on March 31, 2016

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	1,638
Market Value	\$1.17 Trillion
Remaining Term	4.52
Modified Duration	3.60
Yield	7.35%
Benchmark Spread	300.23 bps
Asset Swap Spread	279.51 bps

Performance Data

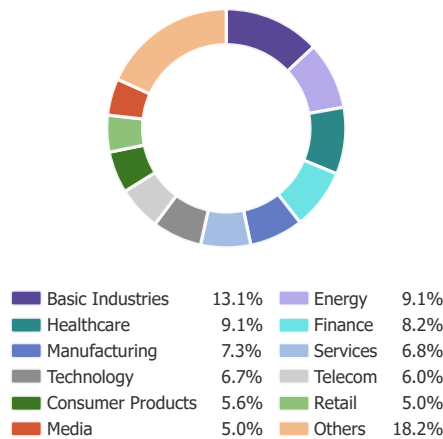
3 Month	1.11%
6 Month	1.89%
Year-to-Date	2.61%
1 Year	4.73%
Annualized 3 Year	8.66%
Annualized 5 Year	3.97%
Annualized 10 Year	5.00%
Since Inception	5.64%

The VettaFi US & Europe High Yield Index is a market cap weighted benchmark index designed to mirror the investable universe of the US and European high yield debt market.

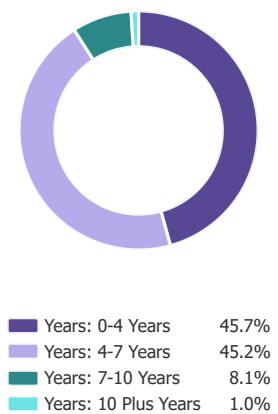
Performance of \$1,000 invested



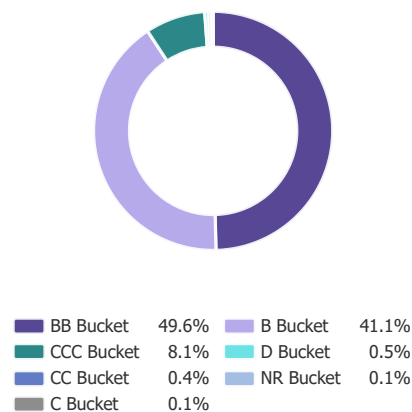
Sector Breakdown



Term Breakdown



Rating Breakdown



VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

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