LEHYE / VettaFi Liquid Western European HY

Index fact sheet as of June 30, 2026

LEHYE Facts

Ticker
Price Return: LHYETOPR
Total Return: LHYETOTR

Index Launch
September 01, 2017

Base Value
100 on December 29, 2006

Index Currency
EUR

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

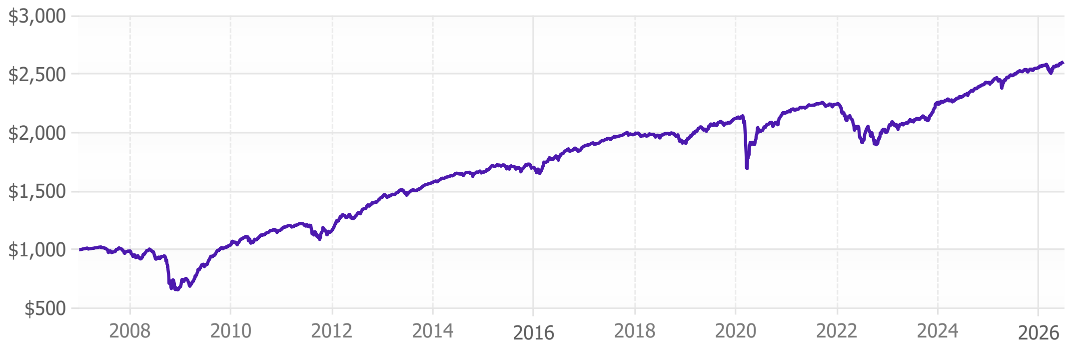
Number of Issues	506
Market Value	$288.36 Billion
Remaining Term	4.00
Modified Duration	3.39
Yield	5.43%
Benchmark Spread	263.63 bps
Asset Swap Spread	237.21 bps

Performance Data

3 Month	3.70%
6 Month	1.82%
Year-to-Date	1.82%
1 Year	4.59%
Annualized 3 Year	7.47%
Annualized 5 Year	3.12%
Annualized 10 Year	3.85%
Since Inception	5.03%

The VettaFi Liquid European High Yield (LEHY) is a market cap weighted benchmark index that track the euro- and sterling-denominated high yield bond markets. This index tracks larger issuances and focuses on the liquid portion of the market.

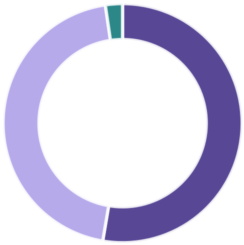
Performance of $1,000 invested



Sector Breakdown

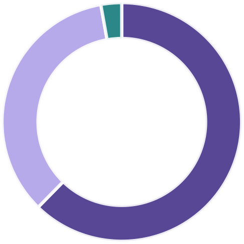
Telecom	13.2%	Basic Industries	11.6%
Autos	10.5%	Healthcare	8.8%
Consumer Products	8.5%	Services	8.2%
Finance	6.2%	Technology	5.8%
Retail	5.4%	Real Estate	4.9%
Media	4.3%	Others	12.6%

Term Breakdown



Years: 0-4 Years	52.7%
Years: 4-7 Years	45.0%
Years: 7-10 Years	2.3%

Rating Breakdown



BB Bucket	62.3%
B Bucket	34.9%
CCC Bucket	2.8%

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.