LEHYG / VettaFi Liquid Western European HY GBP

Index fact sheet as of June 30, 2026

LEHYG Facts

Ticker
Price Return: LHYEPTOP
Total Return: LHYEPTOT

Index Launch
September 01, 2017

Base Value
100 on December 29, 2006

Index Currency
GBP

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

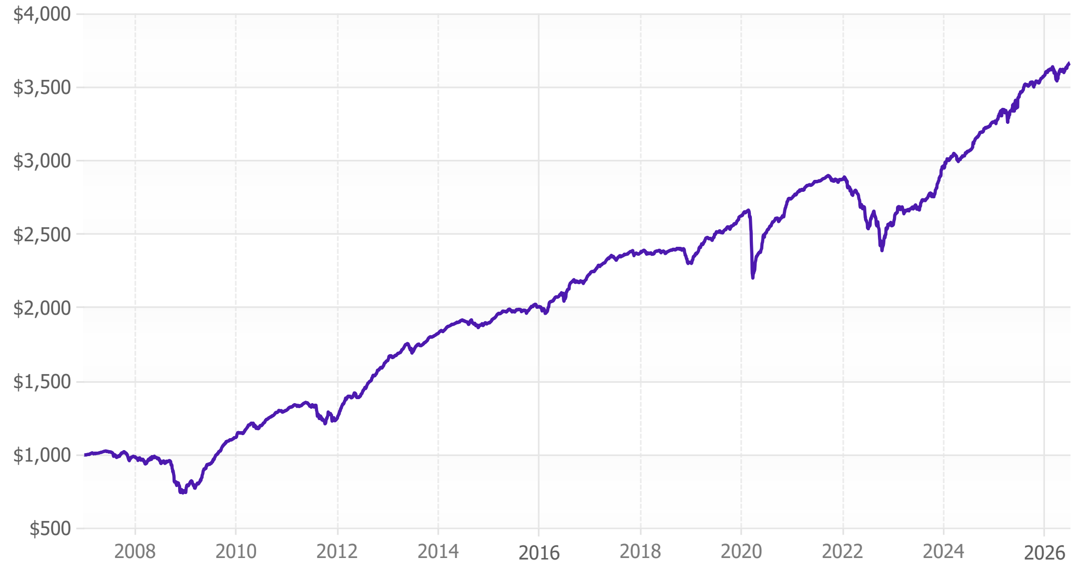
Number of Issues	52
Market Value	$26.93 Billion
Remaining Term	3.68
Modified Duration	2.95
Yield	8.14%
Benchmark Spread	368.27 bps
Asset Swap Spread	398.00 bps

Performance Data

3 Month	3.43%
6 Month	2.35%
Year-to-Date	2.35%
1 Year	6.81%
Annualized 3 Year	11.09%
Annualized 5 Year	5.12%
Annualized 10 Year	5.93%
Since Inception	6.89%

The VettaFi Liquid European High Yield (LEHY) is a market cap weighted benchmark index that track sterling-denominated high yield bond markets

Performance of $1,000 invested



Term Breakdown