

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

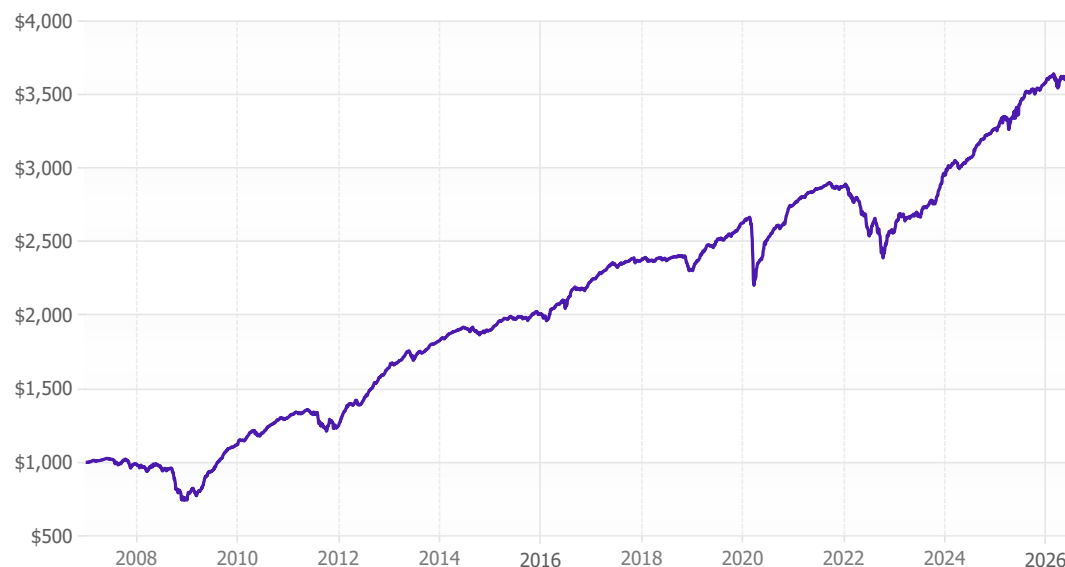
Number of Issues	52
Market Value	\$26.93 Billion
Remaining Term	3.68
Modified Duration	2.95
Yield	8.14%
Benchmark Spread	368.27 bps
Asset Swap Spread	398.00 bps

Performance Data

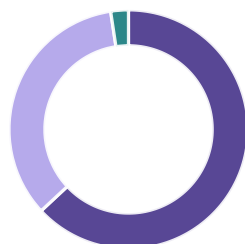
3 Month	3.43%
6 Month	2.35%
Year-to-Date	2.35%
1 Year	6.81%
Annualized 3 Year	11.09%
Annualized 5 Year	5.12%
Annualized 10 Year	5.93%
Since Inception	6.89%

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



Years: 0-4 Years	63.1%
Years: 4-7 Years	34.5%
Years: 7-10 Years	2.4%

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