LEIE / VettaFi Liquid Eurobond Euro Index

Index fact sheet as of July 31, 2026

LEIE Facts

Ticker
Price Return: LEIETOPR
Total Return: LEIETOTR

Index Launch
March 31, 2001

Base Value
100 on December 30, 1999

Index Currency
EUR

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

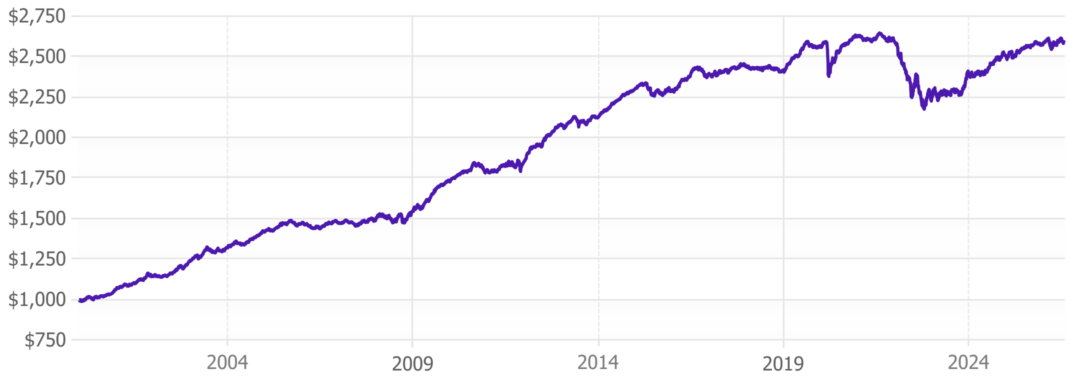
Number of Issues	3,400
Market Value	$2.41 Trillion
Remaining Term	5.55
Modified Duration	4.70
Yield	3.63%
Benchmark Spread	72.39 bps
Asset Swap Spread	51.97 bps

Performance Data

3 Month	0.35%
6 Month	-0.45%
Year-to-Date	0.34%
1 Year	0.94%
Annualized 3 Year	4.06%
Annualized 5 Year	-0.42%
Annualized 10 Year	0.64%
Since Inception	3.63%

The VettaFi Liquid Eurobond Corporate Indices (LEI) are a suite of market cap weighted benchmarks indices that track investment grade bonds issued in Europe.

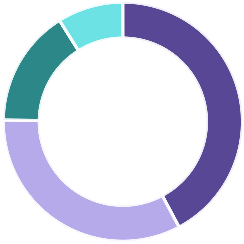
Performance of $1,000 invested



Sector Breakdown

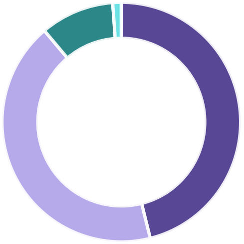
Banks	17.5%	Utilities	13.1%
Consumer Products	8.4%	Autos	7.0%
Telecom	6.8%	Healthcare	6.6%
Basic Industries	5.8%	Real Estate	5.0%
Finance	4.9%	Technology	4.3%
Manufacturing	3.7%	Others	16.8%

Term Breakdown



Years: 0-4 Years	42.2%
Years: 4-7 Years	33.0%
Years: 7-10 Years	15.9%
Years: 10 Plus Years	8.9%

Rating Breakdown



BBB Bucket	46.1%
A Bucket	42.7%
AA Bucket	10.0%
AAA Bucket	1.1%

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