LEIE / VettaFi Liquid Eurobond Euro Index

Index fact sheet as of October 30, 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

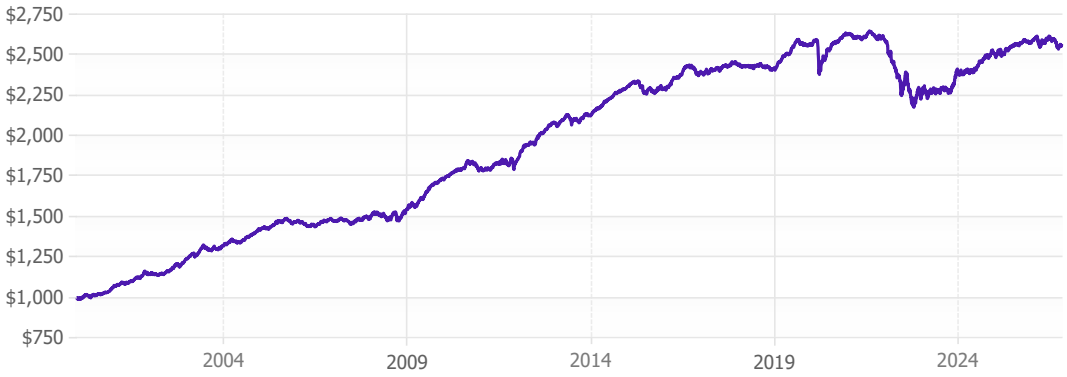
Number of Issues	3,443
Market Value	$2.36 Trillion
Remaining Term	5.43
Modified Duration	4.61
Yield	4.08%
Benchmark Spread	97.52 bps
Asset Swap Spread	67.35 bps

Performance Data

3 Month	-0.84%
6 Month	-0.50%
Year-to-Date	-0.50%
1 Year	-0.98%
Annualized 3 Year	3.92%
Annualized 5 Year	-0.21%
Annualized 10 Year	0.64%
Since Inception	3.57%

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

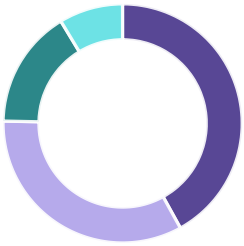
Performance of $1,000 invested



Sector Breakdown

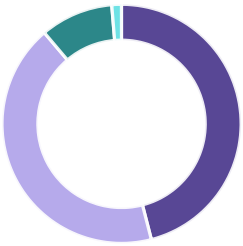
Banks	17.1%	Utilities	13.1%
Consumer Products	8.3%	Telecom	7.0%
Autos	6.9%	Healthcare	6.8%
Basic Industries	5.6%	Real Estate	5.2%
Finance	4.8%	Technology	4.1%
Manufacturing	3.9%	Others	17.1%

Term Breakdown



Years: 0-4 Years	42.0%
Years: 4-7 Years	33.3%
Years: 7-10 Years	16.0%
Years: 10 Plus Years	8.6%

Rating Breakdown



BBB Bucket	46.0%
A Bucket	42.8%
AA Bucket	9.9%
AAA Bucket	1.3%

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.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the VettaFi Liquid Eurobond Euro Index. Performance is provided on a total-return basis. The VettaFi Liquid Eurobond Euro Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.