

TVEHF / VettaFi EU Fallen Angels Corporate Bond Index

Index fact sheet as of June 30, 2026

TVEHF Facts

Ticker

Price Return: TVEHFTOP
Total Return: TVEHFTOT

Index Launch

December 30, 2016

Base Value

100 on March 31, 2017

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	71
Market Value	\$36.94 Billion
Remaining Term	18.20
Modified Duration	2.73
Yield	5.83%
Benchmark Spread	262.50 bps
Asset Swap Spread	215.70 bps

Performance Data

3 Month	0.85%
6 Month	-0.10%
Year-to-Date	-0.10%
1 Year	3.73%
Annualized 3 Year	8.06%
Annualized 5 Year	4.27%
Annualized 8 Year	4.10%
Since Inception	3.97%

The VettaFi EU Fallen Angels Corporate Bond Index tracks the performance of Euro- and Sterling-denominated corporate bonds transitioning from Investment Grade to High Yield status based on composite credit ratings. The index is calculated in Euros.

Performance of \$1,000 invested

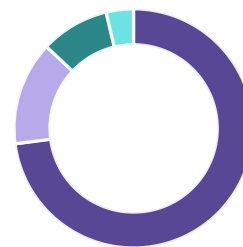


Sector Breakdown



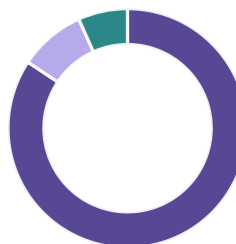
Manufacturing	14.4%	Real Estate	13.7%
Bank	13.0%	Media	9.2%
Water	9.1%	Retail	7.0%
Transportation	6.3%	Electric Utilities	5.6%
Technology	5.6%	Energy	4.7%
Consumer Products	2.6%	Others	8.9%

Term Breakdown



Years: 0-4 Years	72.9%
Years: 4-7 Years	14.1%
Years: 10 Plus Years	9.3%
Years: 7-10 Years	3.7%

Rating Breakdown



BB Bucket	84.3%
CCC Bucket	9.0%
B Bucket	6.7%

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