TVGHF / VettaFi Global Fallen Angels Corporate Bond Index

Index fact sheet as of July 31, 2026

TVGHF Facts

Ticker
Price Return: TVGHFTOP
Total Return: TVGHFTOT

Base Value
100 on December 30, 2016

Index Currency
USD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

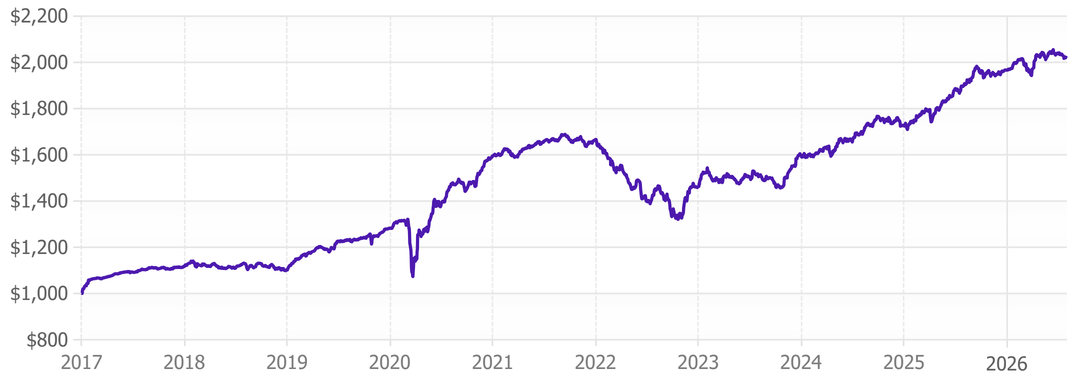
Number of Issues	238
Market Value	$167.44 Billion
Remaining Term	8.41
Modified Duration	4.62
Yield	7.11%
Benchmark Spread	276.19 bps
Asset Swap Spread	259.84 bps

Performance Data

3 Month	-0.02%
6 Month	1.42%
Year-to-Date	3.13%
1 Year	6.77%
Annualized 3 Year	10.13%
Annualized 5 Year	3.98%
Annualized 8 Year	7.56%
Since Inception	7.64%

The VettaFi Fallen Angels Corporate Bond Index tracks corporate bonds transitioning from Investment Grade to High Yield status based on composite credit ratings.

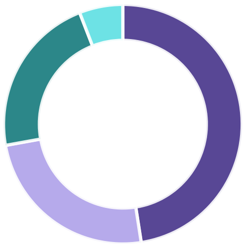
Performance of $1,000 invested



Sector Breakdown

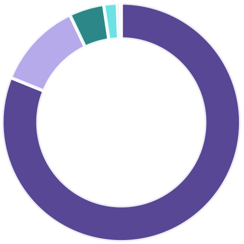
Energy	30.8%	Media	10.5%
Healthcare	8.9%	Manufacturing	8.1%
Bank	7.3%	Basic Industries	5.9%
Real Estate	5.4%	Electric Utilities	4.4%
Consumer Products	3.1%	Finance	2.8%
Water	2.4%	Others	10.5%

Term Breakdown



Years: 0-4 Years	47.5%
Years: 10 Plus Years	24.6%
Years: 4-7 Years	21.9%
Years: 7-10 Years	5.9%

Rating Breakdown



BB Bucket	81.1%	B Bucket	11.8%
CCC Bucket	4.7%	CC Bucket	1.8%
C Bucket	0.4%	D Bucket	0.1%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices – and more than 200 customers globally – asset managers look to VettaFi for benchmarks and best-in-class index solutions.