

VFEYEUIG / VettaFi EU IG Enhanced Yield

Index fact sheet as of August 31, 2026

VFEYEUIG Facts

Ticker

Price Return: PR_400209

Total Return: VFEYEUIG

Index Launch

September 30, 2025

Base Value

100 on June 30, 2006

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

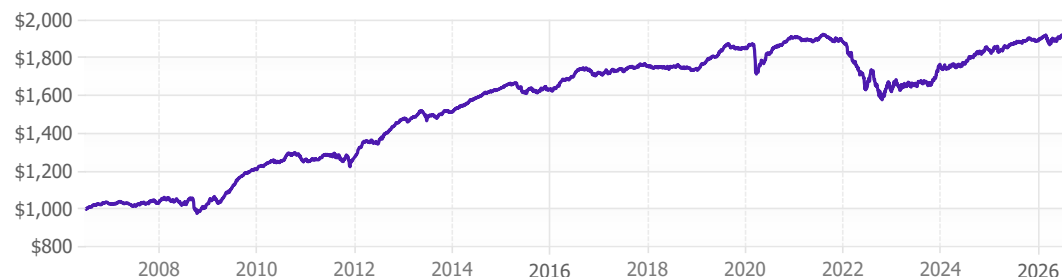
Number of Issues	1,518
Market Value	\$1.15 Trillion
Remaining Term	5.47
Modified Duration	4.66
Yield	3.75%
Benchmark Spread	71.65 bps
Asset Swap Spread	51.70 bps

Performance Data

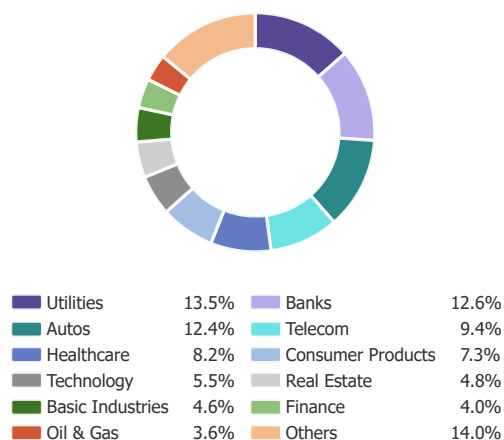
3 Month	-0.84%
6 Month	-1.32%
Year-to-Date	0.07%
1 Year	0.64%
Annualized 3 Year	4.11%
Annualized 5 Year	-0.18%
Annualized 10 Year	0.84%
Since Inception	3.22%

The VettaFi IG Enhanced Yield Index targets a higher yield than the broad investment grade corporate benchmark by selecting large EUR issuers whose bonds trade at wider spreads than similarly rated peers. A dynamic threshold tied to the BBB to A spread gap raises the bar when credit dispersion is high and lowers it when spreads are tight, so the extra yield adapts to market conditions rather than reaching for it in every environment.

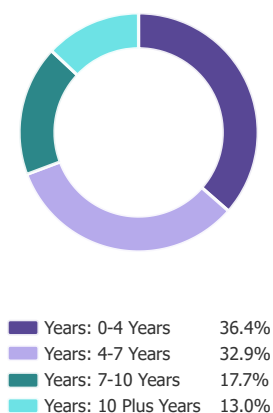
Performance of \$1,000 invested



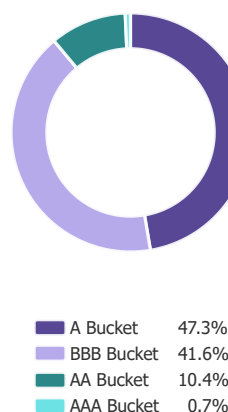
Sector Breakdown



Term Breakdown



Rating Breakdown



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 EU IG Enhanced Yield. Performance is provided on a total-return basis. The VettaFi EU IG Enhanced Yield is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.