

LEHYE / Liquid Western European HY

Index fact sheet as of January 31, 2025

LEHYE Facts

Ticker

Price Return: LHYETOPR
Total Return: LHYETOTR

Index Launch

September 01, 2017

Base Value

100 on December 29, 2006

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

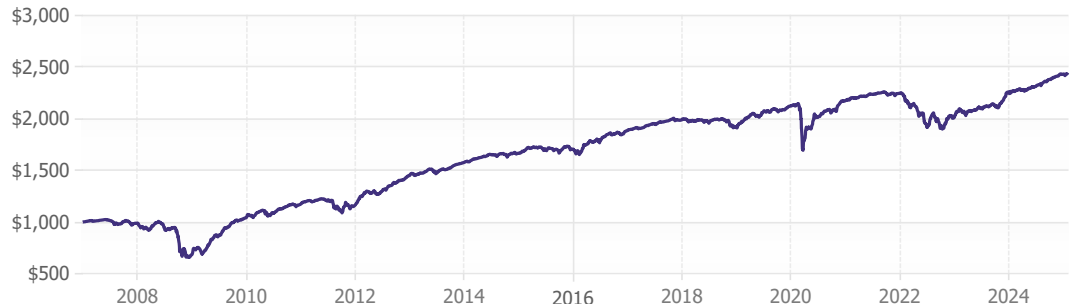
Number of Issues	498
Market Value	\$268.65 Billion
Remaining Term	2.97
Modified Duration	2.56
Yield	5.24%
Benchmark Spread	312.72 bps
Asset Swap Spread	275.88 bps

Performance Data

3 Month	1.91%
6 Month	4.66%
Year-to-Date	0.65%
1 Year	7.90%
Annualized 3 Year	3.42%
Annualized 5 Year	2.84%
Annualized 10 Year	3.81%
Since Inception	5.06%

The Credit Suisse Liquid European High Yield (LEHY) is a market cap weighted benchmark index that track the liquid portion of the euro- and sterling-denominated high yield bond markets. This index tracks larger issuances and focuses on the liquid portion of the market (Note: The index will be rebranded in May of 2025 to: VettaFi Liquid Western European HY)

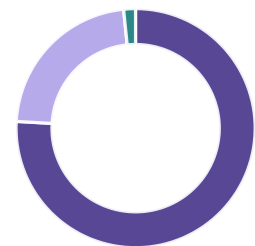
Performance of \$1,000 invested



Sector Breakdown



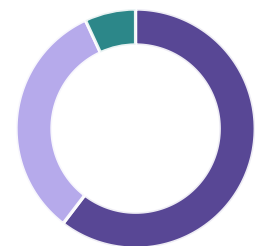
Term Breakdown



Country Breakdown



Rating Breakdown



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