

LEHYG / Liquid Western European HY GBP

Index fact sheet as of January 31, 2025

LEHYG Facts

Ticker

Price Return: LHYEPTOP
Total Return: LHYEPTOT

Index Launch

September 01, 2017

Base Value

100 on December 29, 2006

Index Currency

GBP

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

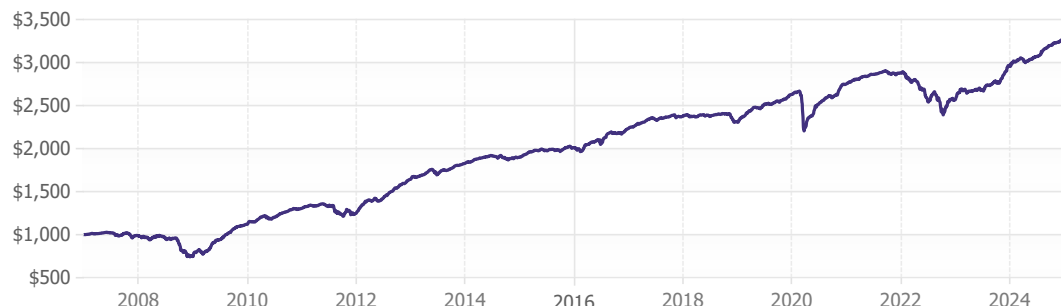
Number of Issues	68
Market Value	\$30.34 Billion
Remaining Term	3.55
Modified Duration	2.89
Yield	7.97%
Benchmark Spread	389.44 bps
Asset Swap Spread	376.67 bps

Performance Data

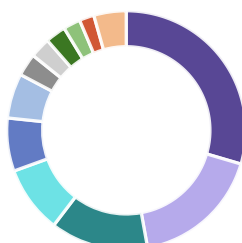
3 Month	2.42%
6 Month	6.10%
Year-to-Date	1.23%
1 Year	9.79%
Annualized 3 Year	5.05%
Annualized 5 Year	4.52%
Annualized 10 Year	5.55%
Since Inception	6.83%

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 GBP)

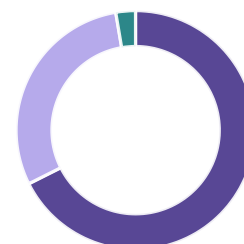
Performance of \$1,000 invested



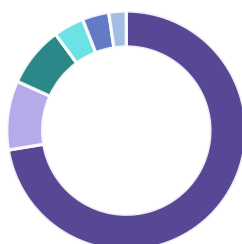
Sector Breakdown



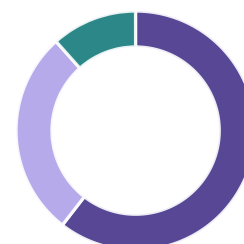
Term Breakdown



Country Breakdown



Rating Breakdown



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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 Liquid Western European HY GBP. Performance is provided on a total-return basis. The Liquid Western European HY GBP is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.