

# TVEHF / VettaFi EU Fallen Angels Corporate Bond Index

Index fact sheet as of May 29, 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](http://vettafi.com)

## Index Characteristics

Number of Issues	72
Market Value	\$37.38 Billion
Remaining Term	6.44
Modified Duration	2.80
Yield	5.73%
Benchmark Spread	253.60 bps
Asset Swap Spread	218.50 bps

## Performance Data

3 Month	-0.79%
6 Month	0.99%
Year-to-Date	0.56%
1 Year	4.16%
Annualized 3 Year	8.42%
Annualized 5 Year	4.58%
Annualized 8 Year	4.21%
Since Inception	4.09%

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

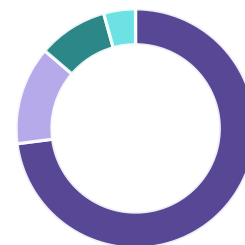


## Sector Breakdown



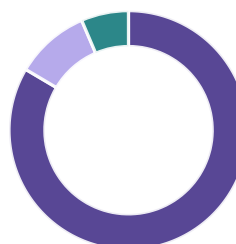
Manufacturing	15.2%	Real Estate	13.3%
Bank	12.6%	Water	10.1%
Media	9.1%	Technology	6.8%
Retail	6.8%	Energy	4.6%
Electric Utilities	4.3%	Transportation	3.5%
Consumer Products	2.6%	Others	11.2%

## Term Breakdown



Years: 0-4 Years	73.0%
Years: 4-7 Years	13.3%
Years: 10 Plus Years	9.4%
Years: 7-10 Years	4.3%

## Rating Breakdown



BB Bucket	83.5%
CCC Bucket	10.1%
B Bucket	6.4%

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.

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