

VFEYEU / VettaFi EU IG Corp Enhanced Yield Index

Index fact sheet as of December 31, 2025

VFEYEU Facts

Ticker
Price Return: PR_400128
Total Return: TR_400128

Index Launch
October 01, 2025

Base Value
100 on June 30, 2011

Index Currency
EUR

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

| | |
|-------------------|-----------------|
| Number of Issues | 2,948 |
| Market Value | \$2.30 Trillion |
| Remaining Term | 6.80 |
| Modified Duration | 5.21 |
| Yield | 3.86% |
| Benchmark Spread | 75.78 bps |
| Asset Swap Spread | 79.69 bps |

Performance Data

| | |
|--------------------|-------|
| 3 Month | 0.87% |
| 6 Month | 2.14% |
| Year-to-Date | 4.89% |
| 1 Year | 4.89% |
| Annualized 3 Year | 5.98% |
| Annualized 5 Year | 0.23% |
| Annualized 10 Year | 2.53% |
| Since Inception | 3.62% |

The VettaFi Enhanced Yield Index suite seeks to deliver outperformance relative to its underlying investment grade corporate benchmarks through a systematic tilt toward BBB-rated issuers, while maintaining duration neutrality at each monthly rebalance.

Performance of \$1,000 invested

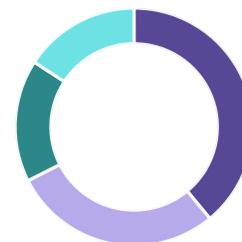


Sector Breakdown



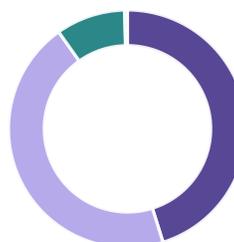
| | | | |
|------------------|-------|-------------------|-------|
| Banks | 26.4% | Consumer Products | 11.8% |
| Utilities | 8.7% | Autos | 8.2% |
| Telecom | 8.2% | Healthcare | 8.0% |
| Basic Industries | 5.3% | Finance | 4.6% |
| Real Estate | 3.3% | Manufacturing | 3.3% |
| Technology | 2.8% | Others | 9.4% |

Term Breakdown



| | |
|----------------------|-------|
| Years: 0-4 Years | 39.0% |
| Years: 4-7 Years | 28.5% |
| Years: 10 Plus Years | 16.6% |
| Years: 7-10 Years | 15.8% |

Rating Breakdown



| | |
|------------|-------|
| A Bucket | 45.2% |
| BBB Bucket | 45.0% |
| AA Bucket | 9.4% |
| AAA Bucket | 0.4% |

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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