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Factsheet | 30 November 2025

# Vanguard Selected Screened Euro Investment Grade Bond Index Fund

EUR Acc

Inception date: 18 July 2017

Total assets (million) €402 | Share class assets (million) €382 as at 30 November 2025

Minimum initial investment*	ISIN	SEDOL	Bloomberg	Valoren	Investment structure	SRI‡	Index ticker	Domicile	Settlement	Trading frequency (cut-off)
€1,000,000	IE00BYSX5D68	BYSX5D6	VANSEIE	37575446	UCITS	2	I23044EU	Ireland	T+2	Daily (12:00 Irish Time)

**Ongoing Charges Figure†** 0.16 %

<sup>†</sup>The Ongoing Charges Figure (OCF) covers administration, audit, depository, legal, registration and regulatory expenses incurred in respect of the Funds.

## Objectives and investment policy

- The Fund employs a passive management – or indexing – investment approach, through physical acquisition of securities, and seeks to achieve the performance of the Bloomberg EUR Non-Government Float Adjusted Bond Index (the "Index").
- The Index is a market-weighted index of euro denominated investment grade fixed-income securities with maturities greater than one year and a minimum issue size of EUR 300 million. The Index includes securities issued by corporate, securitised, and government-related/supranational issuers (including issuers such as the European Union), but excludes eurozone treasury and eurozone government related bonds. The euro zone is all countries in the European Union that have adopted the euro as their currency.
- Through the screening out of bonds issued by corporate issuers from its portfolio based on the potentially detrimental impact of the issuer's conduct or products on society, the Fund promotes certain social characteristics relating to social norms and standards.
- The Fund attempts to: 1. Match the risk factor exposures of the Index by investing in a representative sample of the securities that make up the Index, excluding any securities which do not meet the screening criteria. The screening process seeks to exclude Index constituents that are issued by corporate issuers (including issuers of covered bonds) that (as determined by the Index provider) are involved in: (a) the production of controversial weapons such as cluster munitions, land mines, biological weapons, chemical weapons and/or nuclear weapons; and/or (b) the manufacture of tobacco products. The screening process also seeks to exclude Index constituents that are issued by corporate issuers (including issuers of covered bonds) that have allegedly or actually been directly involved in very severe controversies and/or violations of international norms and principles that have a negative environmental, social and/or governance impact above a particular severity threshold (as determined by the Index provider using a pre-defined, rules-based methodology). 2. Remain fully invested except in extraordinary market, political or similar conditions where the Fund may temporarily depart from this investment policy to avoid losses.
- Company product and conduct involvement is monitored on a yearly basis by the Index provider and as new data is made available to the Index provider.

## Investment manager

Vanguard Asset Management, Ltd.  
Europe Bond Index Team

\*For minimums in other currencies, please refer to our website.

†Summary Risk Indicator

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## Performance summary

EUR—Vanguard Selected Screened Euro Investment Grade Bond Index Fund  
Benchmark — Bloomberg EUR Non-Government Float Adjusted Bond Index

Annualised performance**	1 month	Quarter	Year to date	1 year	3 years	5 years	10 years	Since inception
Fund (Net of expenses)	-0.14%	0.81%	2.51%	1.88%	3.67%	-1.02%	—	0.34%
Benchmark	-0.13%	0.85%	2.61%	2.04%	3.83%	-0.90%	0.72%	0.46%

\*\*In this document the performance displayed for the Fund(s) and therefore relative performance to the benchmark index may be impacted by swing pricing. The NAV of a Fund may swing according to subscription/redemption activity so that transaction costs caused by these cashflows are not borne by the existing holders in a Fund. The benchmark index is not affected by swing pricing and therefore you may see tracking difference between the performance of the Fund and the benchmark.

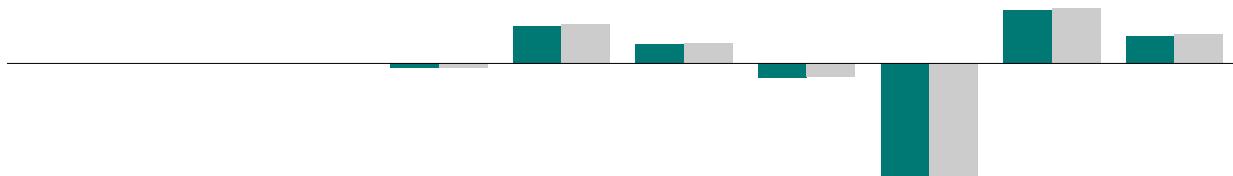
Performance and Data is calculated on closing NAV as at 30 November 2025.

### Past performance is not a reliable indicator of future results.

Figures for periods of less than one year are cumulative returns. All other figures represent average annual returns. Performance figures include the reinvestment of all dividends and any capital gains distributions. The performance data does not take account of the commissions and costs incurred in the issue and redemption of shares. Basis of fund performance is NAV to NAV. Basis of index performance is total return. All performance is calculated in EUR, net of fees.

Source: Vanguard

## Rolling 12-month performance



	01 Jan 2018	01 Jan 2019	01 Jan 2020	01 Jan 2021	01 Jan 2022	01 Jan 2023	01 Jan 2024
—	—	—	31 Dec 2018	31 Dec 2019	31 Dec 2020	31 Dec 2021	31 Dec 2022
Fund (Net of expenses)	—	—	—	-0.63%	5.07%	2.67%	-1.90%
Benchmark	—	—	—	-0.60%	5.28%	2.77%	-1.75%

## Key investment risks

The value of bonds and fixed income-related securities is affected by influential factors such as interest rates, inflation, credit spreads and volatility which, in turn, are driven by other factors including political, economic news, company earnings and significant corporate events. Movements in currency exchange rates can adversely affect the return of your investment.

Credit risk. The issuer of a financial asset held within the Fund may not pay income or repay capital to the Fund when due.

Liquidity risk. Lower liquidity means there are insufficient buyers or sellers to allow the Fund to sell or buy investments readily.

Counterparty risk. The insolvency of any institutions providing services such as safekeeping of assets or acting as counterparty to derivatives or other instruments, may expose the Fund to financial loss.

Index tracking risk. The Fund is not expected to track the performance of the Index at all times with perfect accuracy. The Fund is, however, expected to provide investment results that, before expenses, generally correspond to the price and yield performance of the Index.

Index sampling risk. As the Fund uses an index sampling technique whereby a representative sample of securities are selected to represent the Index, there is the risk that the securities selected for the Fund may not, in the aggregate, approximate the full Index.

Inflation risk. The value of your investments may not be worth as much in the future due to changes in purchasing power resulting from inflation.

Please also read the risk factors section in the prospectus and the Key Information Document, both of which are available on the Vanguard website.

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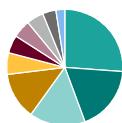
Data as at 30 November 2025 unless otherwise stated.

## Characteristics

	Fund	Benchmark
Number of bonds	2,524	5,869
Yield to worst	2.99%	3.00%
Average coupon	2.6%	2.5%
Average maturity	6.0 years	6.0 years
Average quality	A+	A+
Average duration	5.2 years	5.2 years
Cash investment*	0.6%	—
Turnover rate	35%	—

The PTR (Portfolio Turnover Rate) approach considers the total security purchases and sales, the total subscriptions and redemptions and the average net assets of the fund to calculate the turnover figure. Yield to Worst is based on the local currencies of the underlying holdings. As such, the actual yield received in the share class currency may differ from the yield to maturity stated. Data as at 30 September 2025.

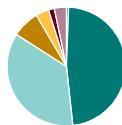
## Market allocation



Supranational	20.9%
France	14.5
United States	12.4
Germany	10.5
United Kingdom	4.8

Spain	4.0%
Netherlands	4.0
Italy	3.7
Canada	3.0
Sweden	2.0

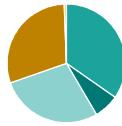
## Distribution by credit maturity (% of fund)



Under 1 Year	0.6%
1 - 5 Years	47.6
5 - 10 Years	35.9
10 - 15 Years	7.4
15 - 20 Years	3.6

20 - 25 Years	1.6%
Over 25 Years	3.3

## Distribution by credit quality (% of fund)

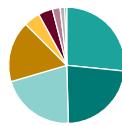


AAA	34.7%
AA	6.8
A	28.1
BBB	29.8
Not Rated	0.6

Government-related - sovereign	4.0%
Government-related - agencies	2.1
Government-related - local authority	1.3
Cash*	0.6

Credit-quality ratings for each issue are obtained from Bloomberg using ratings derived from Moody's Investors Service, Fitch Ratings, and Standard & Poor's. When ratings from all three agencies are available, the median rating is used. When ratings are available from two of the agencies, the lower rating is used. When one rating is available, that rating is used.

## Distribution by issuer (% of fund)



Corporate - industrials	26.6%
Corporate - financial institutions	22.9
Government-related - supranationals	20.9
Securitised	17.1
Corporate - utilities	4.5

Government-related - sovereign	4.0%
Government-related - agencies	2.1
Government-related - local authority	1.3
Cash*	0.6

\*The allocations are subject to circumstances such as timing differences between trade and settlement dates of underlying securities, that may result in negative weightings. The fund may also employ certain derivative instruments for cash management or risk management purposes that may also result in negative weightings. Allocations are subject to change. Cash includes physical cash on the account, cash like instruments (such as ultra-short term treasury bonds) and derivative instruments.

Source: Vanguard

## Glossary for fund characteristics

The fund characteristics section above contains a number of metrics that professional investors use to value individual stocks against a market or index average. These metrics can also be used to value and compare funds to the market by taking the average of all the stocks held in the fund and comparing them to those of the fund's benchmark index. We've provided a definition of the terms used for your convenience.

**Yield to worst** applies when the portfolio is invested into callable bonds. When it is not the case Yield to worst=Yield to maturity.

**Average coupon** is the average interest rate paid on the fixed income securities held by a fund. It is expressed as a percentage of face value.

**Average maturity** is the average length of time until fixed income securities held by a fund reach maturity and are repaid, taking into consideration the possibility that the issuer may call the bond before its maturity date. The figure reflects the proportion of fund assets represented by each security; it also reflects any futures contracts held. In general, the longer the average effective maturity, the more a fund's share price will fluctuate in response to changes in market interest rates.

**Average quality** is an indicator of credit risk. This figure is the average of the ratings assigned to a fund's fixed income holdings by credit-rating agencies. The agencies make their judgment after appraising an issuer's ability to meet its obligations. Quality is graded on a scale, with Aaa or AAA indicating the most creditworthy bond issuers.

**Average duration** is an estimate of how much the value of the bonds held by a fund will fluctuate in response to a change in interest rates. To see how the value could change, multiply the average duration by the change in rates. If interest rates rise by 1 percentage point, the value of the bonds in a fund with an average duration of five years would decline by about 5%. If rates decrease by a percentage point, the value would rise by 5%.

**Distribution yield** reflects the amounts that may be expected to be distributed over the next twelve months as a percentage of mid-market unit price as at the date shown. It is based on a snapshot of the portfolio on that day. It does not include preliminary charge and investors may be subject to tax on distributions.

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## Investment risk information

The value of investments, and the income from them, may fall or rise and investors may get back less than they invested.

Past performance is not a reliable indicator of future results.

Funds investing in fixed interest securities carry the risk of default on repayment and erosion of the capital value of your investment and the level of income may fluctuate. Movements in interest rates are likely to affect the capital value of fixed interest securities. Corporate bonds may provide higher yields but as such may carry greater credit risk increasing the risk of default on repayment and erosion of the capital value of your investment. The level of income may fluctuate and movements in interest rates are likely to affect the capital value of bonds.

The Funds may use derivatives in order to reduce risk or cost and/or generate extra income or growth. The use of derivatives could increase or reduce exposure to underlying assets and result in greater fluctuations of the Fund's net asset value. A derivative is a financial contract whose value is based on the value of a financial asset (such as a share, bond, or currency) or a market index.

Some funds invest in securities which are denominated in different currencies. Movements in currency exchange rates can affect the return of investments.

For further information on risks, please see the 'Risk Factors' section of the prospectus on our website at <https://global.vanguard.com>.

## For more information contact your local sales team or:

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## Important information

### This is a marketing communication.

### This document is directed at professional investors and should not be distributed to, or relied upon by retail investors.

For further information on the fund's investment policies and risks, please refer to the prospectus of the UCITS and to the KID before making any final investment decisions. The KID for this fund is available in local languages, alongside the prospectus, which is available in English only, via Vanguard's website <https://global.vanguard.com>

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