



Fixed Income Indexes

VettaFi European Government Inflation-Linked Index Family

VettaFi European Government Inflation-Linked Index (EILI)

VettaFi United Kingdom Inflation-Linked Index (GILI)

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Introduction

Index Objective

The European government inflation-linked family of indices consists of inflation-linked bonds that are used for diversification purposes and for explicit protection against inflation. The European Government Inflation-Linked Index comprises euro-denominated, investment grade bonds inflation-linked to either a euro or French index. The United Kingdom Inflation-Linked Index comprises sterling-denominated UK government inflation-linked bonds.

The European government inflation-link family (formerly owned and administered by Credit Suisse) tracks the performances of liquid, tradable European Government bonds. EURGI consists of liquid, tradable bonds with at least one year remaining to maturity issued by those European Monetary Union members with a frequent issuance program. The European Short-Term Treasury Index is a composite of short-term euro-zone Treasury obligations with at least one month and no more than 12 months remaining to maturity at issuance. The UK Treasury Index contains sterling-denominated bonds issued by the UK Government with a minimum of one year remaining to maturity at issuance.

Highlights

Inflation linked securities are index-linked products linked to an index that tracks inflation.

VettaFi acquired the Credit Suisse Fixed Income indices in February 2025 and possesses complete live data since inception. Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange), Swiss bond pricing is provided by SIX Swiss Exchange, and Canadian bond pricing from Confluence.

Dates

- **Rebalance/Reconstitution Dates:** Indexes are rebalanced/reconstituted monthly on the last business date of the month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the [Index Resources](#) page as follows:

Supporting Documents
FI Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies

Index Construction

Universe

Bonds must be inflation-linked. All bonds must be bullet structures and linked to either a euro or French index. Zero-coupon bonds are excluded. New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

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Constituent Selection

The following criteria apply:

EILI Inclusion Rules

- Bonds must be inflation-linked. All bonds must be bullet structures and linked to either a euro or French index. Zero-coupon bonds are excluded.
- Bonds must be euro denominated.
- Minimum outstanding public balance of a bond issue is €1 billion.
- Bonds must have more than a year to maturity and at issuance must have a maturity of at least two years.
- Bonds must have an investment grade rating from either S&P or Moody's.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

GILI Inclusion Rules

- Bonds must be inflation-linked. All bonds must be bullet structures. Zero-coupon bonds are excluded.
- Bonds must be issued by the UK Government.
- Bonds must be sterling denominated.
- Minimum outstanding public balance of a bond issue is £1 billion.
- Bonds must have more than a year to maturity and at issuance must have a maturity of at least two years.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index .

Bond Pricing

The index is calculated each trading day using bid pricing.

Constituent Weightings

Constituents are market-cap weighted.

Index Maintenance

Rebalancing and Reconstitution

Index compositions are updated once a month on the last business day of the previous month and take effect on the first business day of the month. This composition remains constant throughout the month.

Corporate Actions

Please refer to the Fixed Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index history availability, base dates and base values are shown in the table below.

Index	Base Date	Base Value	Price Index	Total Return Index
VettaFi Eurozone Government Bond Index	12/30/1999	100	CSEUTOPR	CSEUTOTR
VettaFi Eurzone Short-Term Treasury Index	02/29/2000	100	ESTIPR	ESTITR
VettaFi UK Government Bond Index	12/30/1999	100	CSGBTOPR	CSGBTOTR

Methodology Updates and Changes

Date	Version	Previous	New
Jun 2025	1.0.0	Indexes were previously calculated by Credit Suisse. Previous methodology is the March 2002 Credit Suisse's Government Bond Index Family methodology.	Initial Version of rebranded indices with VettaFi as the new owner and administrator.

Index Calculation

Please refer to the Fixed Income Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and managed by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

Disclaimer

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