VettaFi

Fixed Income Indexes

GLIO VettaFi Infrastructure Bond Index (VFGI)

Jun 2026

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Introduction

Index Objective

The GLIO VettaFi Infrastructure Bond Index tracks the performance of multi-currency corporate bonds issued by companies which own and/or are operators of infrastructure assets. The index is specifically designed to track the fixed-income equivalent of the issuers represented in the GLIO VettaFi Global Listed Infrastructure Index.

Highlights

The index focuses on pure-play infrastructure debt. Its underlying debt instruments are issued by regulated utilities, transportation infrastructure, communications infrastructure, and energy transportation infrastructure issuers.

VettaFi acquired the FT Wilshire GLIO Listed Infrastructure Index Series in early 2026 and rebranded the series as the GLIO VettaFi Global Listed Infrastructure Index Series.

Bond pricing and analytics are sourced from ICE Data Services (Intercontinental Exchange).

Dates

Rebalance/Reconstitution Dates: Index is rebalanced/reconstituted monthly on the last business date of the month.

Index composition is determined using data as of the close of business three business days prior to month end (T-3). The rebalanced portfolio becomes effective at the close of the last business day of the month. For example, if month-end falls on the 31st, the data snapshot is captured at the close on the 28th, assuming all are business days. This composition remains unchanged throughout 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 Change and Consultation Policy

Index Construction

Universe

Corporate bonds denominated in multiple currencies issued by companies globally that are classified within the global listed infrastructure sector.

Constituent Selection

The new index composition consists of the previous month's constituents and any additions or drops triggered by the inclusion criteria.

The bond selection process consists of rule-based inclusion criteria. Bonds that do not have reliable, consistent vendor pricing are excluded from the index.

To be considered for inclusion, security must be issued by a corporate entity that is an active constituent of the GLIO VettaFi Global Listed Infrastructure Index at the time of the index rebalancing.

Because the index tracks the issuers from the GLIO VettaFi Global Listed Infrastructure Index (Equity), which is reconstituted semiannually, the fixed-income index will incorporate new bonds from newly added issuers and remove bonds from issuers that no longer qualify for the equity universe.

These new constituents are added as follows:

- Issuers must be components of the GLIO VettaFi Global Listed Infrastructure Index (Equity).
- Only fixed-rate corporate bonds. Pay-in-kind (PIK), floating-rate, convertibles, inflation-linked, and fixed-to-float structures are strictly ineligible.
- Bonds must have a minimum outstanding par value of $200 million USD-equivalent. For bonds denominated in local currencies, the outstanding balance is converted dynamically into USD using prevailing foreign exchange rates on the rebalance price date.
- Loans are ineligible.
- Bonds must be denominated in EUR, USD, GBP, JPY, CAD, or CHF.
- Bonds are eligible once they are priced.
- Bonds must have at least one year to maturity at time of issuance.
- There is no minimum credit rating requirement for inclusion. Unrated bonds are also eligible for inclusion.
- Bonds must settle before the index rebalance date, which is the first business day of the month.

Bond Pricing

The GLIO VettaFi Infrastructure Bond Index is calculated each trading day evaluated using daily bid pricing provided by ICE Data Services (Intercontinental Exchange).

Constituent Weightings

Constituents are market-cap weighted based on their total outstanding market value (inclusive of clean bid price and accrued interest, converted to the USD base currency).

Index Maintenance

Rebalancing and Reconstitution

The indices composition is updated once a month on the last business day of the previous month and takes 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
GLIO VettaFi Infrastructure Bond Index	03/31/1999	100	VFGITOPR	VFGITOTR

Methodology Updates and Changes

Date	Version	Previous	New
Jun 2026	1.0.0	N/A	Initial Version of GLIO VettaFi Infrastructure Bond Index methodology rulebook.

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

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