Fixed Income Indexes

VettaFi Polish Corp Bond Index

Mar 2026

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Introduction

Index Objective

The VettaFi Polish Corporate Bond Index tracks the performance of the Polish PLN-denominated corporate bond market. The index provides a broad market benchmark representing the total return performance and characteristics of debt issued by corporations in the Poland domestic market.

Highlights

The index is designed to reflect the evolution of the Polish credit market, providing a transparent measure for investors seeking exposure to local currency (PLN) corporate debt.

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.

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

The index universe consists of corporate bonds denominated in Polish Zloty (PLN).

Constituent Selection

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

The following criteria apply:

- Bonds must be denominated in Polish Zloty (PLN).
- Corporate, fixed-rate coupon bonds and fixed-to-float bonds are eligible.
- Bonds must have a minimum outstanding amount of 350 million PLN.
- Bonds must have at least one year to maturity

- Bonds are eligible once they are priced.
- There is no minimum credit rating requirement for inclusion. Unrated bonds are also eligible for inclusion.
- Convertible bonds are ineligible for inclusion.
- Bonds must settle before the index rebalance date, which is the first business day of the month.

Bond Pricing

The Indexes are calculated each trading day using bid pricing.

Constituent Weightings

Constituents are market-cap weighted.

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**
VettaFi Polish Corp Bond Index	2025-12-31	100	VEPCTOPR	VEPCTOTR

Methodology Updates and Changes

Date	**Version**	**Previous**	**New**
March 2026	1.0.0		

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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