Fixed Income Indexes

VettaFi European Government Bond Index Family

- **VettaFi Eurozone Government Bond Index (EURGI)**
- **VettaFi Eurozone Short-Term Maturity Treasury Index (ESMTI)**
- **VettaFi UK Government Bond Index (UKGI)**
- **VettaFi UK Government Bond Index 3M-5Y (TVBG3M5)**
- **VettaFi Eurozone Short-Term Treasury Index (ESTI)**

Apr 2026

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Introduction

Index Objective

The VettaFi European Government Bond Index 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

The bond selection process is a combination of rule-based inclusion criteria and liquidity- driven decisions.

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.

Rebalancing

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.

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

European (EURGI,ESMTI) or UK (UKTI) fixed rate, bullet, non-zero coupon government bonds.

European zero coupon, short term Treasury obligations with at least one month and no more than one year remaining to maturity at issuance (ESTI).

Constituent Selection

The following criteria apply:

Eurozone Government Bond Index (EURGI)

- Bonds must be non-subordinated debt issues.
- Bonds must be from Eurozone member countries.
- Bonds must be euro denominated.
- Retail bonds and International bonds are excluded.
- Minimum outstanding public balance of a bond issue is €1 billion.
- Bonds must have at least one year remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

Eurozone Short-Term Maturity Treasury Index

- Bonds must be non-subordinated debt issues only.
- Bonds must be treasury bonds, issued by Eurozone governments.
- Bonds must be euro denominated.
- Minimum outstanding public balance of a bond issue is €4 billion.
- Bonds must have greater than one month remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

UK Government Bond Index

- 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 at least one year remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

UK Government Bond Index 3M-5Y

- 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 between 3 months and 5 years remaining to maturity.
- New issues must settle prior to the first business day of the month to be eligible for inclusion in the index.

Eurozone Short-Term Treasury Index (ESTI)

- Bonds must be non-subordinated debt issues only.
- Bonds must be treasury bonds, issued by Eurozone governments.
- Bonds must be euro denominated.
- Minimum outstanding public balance of a bond issue is €4 billion.
- Bonds must have greater than one month remaining to maturity.
- Bonds must have one year or less to maturity at time of issuance
- 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

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 Eurozone Short-Term Maturity Treasury Index	02/29/2000	100	ESMTTOPR	ESMTTOTR
VettaFi UK Government Bond Index	12/30/1999	100	CSGBTOPR	CSGBTOTR
VettaFI UK Government Bond Index 3M-5Y	12/31/2019	100	TVBG3M5P	TVBG3M5T
VettaFi Eurozone Short-Term Treasury Index	5/29/2026	100	TVEGLSTP	TVEGLSTT

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.
Apr 2026	1.0.1	Name: VettaFi Eurozone Short-Term Treasury Index	Name change: VettaFi Eurozone Short-Term Maturity Treasury Index Removed (ESTIPR): Bonds must have 12 months or less to maturity at time of issuance.
Jun 2026	1.0.2	N/A	New Index included: UK Government Bond Index 3M-5Y
Jun 2026	1.0.3	N/A	Included VettaFi Eurozone Short-Term Treasury Index.

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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