



Fixed Income Indexes

VettaFi AI Infrastructure Bond Index

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Introduction

Index Objective

The VettaFi AI Infrastructure Bond Index provides a broad market benchmark that represents the characteristics and total return performance of U.S. dollar denominated corporate debt issued by companies within the artificial intelligence infrastructure ecosystem. The index is designed to track the fixed income counterpart of the issuers represented in the VettaFi AI Infrastructure Equity Index.

Highlights

Growth in this sector has accelerated as companies increasingly use bond issuance to fund the capital expenditure required for AI expansion. Responding to this demand, the index captures the increasing volume of debt issued by companies raising capital through the bond market to fund technological growth.

The index focuses on the physical layer of AI, providing representation of the following sectors: Big Data/Analytics, Cloud Providers, Data Centers and Connectivity, Energy Powering AI, Network & Security, and Semiconductor and Computing Systems. Issuer classification follows the methodology of the VettaFi AI Infrastructure Equity Index.

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

Dates

Rebalance Dates: the last business day of each month. The index composition is determined on the Rebalance Date, becomes effective at the close of the Rebalance Date and remains constant through the following 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 universe consists of corporate bonds denominated in U.S. dollars issued by companies classified within the artificial intelligence infrastructure ecosystem. An issuer is eligible if it is a constituent of the

VettaFi AI Infrastructure Equity Index.¹ Bonds issued by a financing subsidiary of an eligible issuer are attributed to that issuer.

Constituent Selection

The new index composition consists of the previous month's constituents and any additions or drops triggered by the inclusion criteria below. The bond selection process consists of rule based inclusion criteria. Bonds that do not have reliable, consistent vendor pricing are excluded from the index.

The index tracks the issuers of the VettaFi AI Infrastructure Equity Index, which is rebalanced quarterly. Bonds of newly added issuers enter the index, and bonds of issuers that no longer qualify for the equity universe are removed, at the Rebalance Date following each equity reconstitution.

New constituents are added as follows:

- Issuers must be constituents of the VettaFi AI Infrastructure Equity Index or issuers designated by the Index Committee as described under Universe.
- Senior unsecured bonds are eligible. Loans are ineligible.
- Bonds must have an amount outstanding of USD 100 million or greater.
- Bonds must be denominated in U.S. dollars.
- Fixed rate coupon bonds are eligible.
- Bonds are eligible once they are priced.
- Bonds must have at least 13 months to maturity as of the Rebalance Date. Constituents with less than 13 months to maturity are removed at the Rebalance Date.
- There is no minimum credit rating requirement for inclusion. Unrated bonds are also eligible for inclusion.
- Convertible bonds are ineligible for inclusion.
- Bonds offered under Rule 144A are eligible. Where a bond is issued under both Rule 144A and Regulation S, the index holds one line per tranche, using the 144A line.
- Bonds that have been called, that are subject to an announced full redemption or that have been exchanged are removed at the Rebalance Date.
- Bonds must settle on or before the Rebalance Date.

Bond Pricing

The VettaFi AI Infrastructure Bond Index is calculated each trading day using bid pricing from ICE Data Services.

Constituent Weightings

Constituents are weighted by market value, defined as amount outstanding multiplied by price plus accrued interest. No issuer or bond level caps are applied.

¹ The Index Committee may designate additional issuers that satisfy the artificial intelligence infrastructure classification ahead of their inclusion in the equity index, for example recently listed companies pending the equity index's next reconstitution.

Index Maintenance

Rebalancing and Reconstitution

The index composition is updated once a month on the Rebalance Date and remains constant through the following month. Changes in eligibility, issuer membership and amount outstanding are reflected at the Rebalance Date.

Corporate Actions

Please refer to the Fixed Income 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 AI Infrastructure Bond Index	12/31/2018 ²	100	VFAITOPR	VFAITOTR

Methodology Updates and Changes

Date	Version	Previous	New
Feb 2026	1.0.0	None	Initial Version
Sep 2026	1.0.1	Issuer universe limited to VettaFi AI Infrastructure Equity Index constituents	Space Exploration Technologies Corp. (SPCX) added as an Index Committee designated issuer, effective at the September 30, 2026 Rebalance Date

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

² Index history prior to July 1, 2025 is backcast. For this period, eligibility was limited to bonds covered in VettaFi fixed income base indices, ensuring reliable pricing and returns data throughout the simulated history. Effective July 1, 2025, all bonds meeting the eligibility criteria are included without regard to base index coverage.

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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