

BCID / Bank Capital Dollar Index

Index fact sheet as of January 31, 2025

BCID Facts

Ticker

Price Return: BCUITOPR
Total Return: BCUITOTR

Index Launch

February 15, 2007

Base Value

100 on December 31, 2004

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	476
Market Value	\$595.19 Billion
Remaining Term	5.37
Modified Duration	3.95
Yield	5.27%
Benchmark Spread	93.43 bps
Asset Swap Spread	114.88 bps

Performance Data

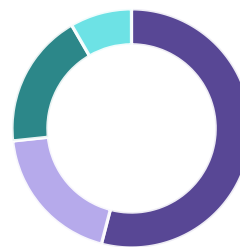
3 Month	0.86%
6 Month	2.25%
Year-to-Date	0.90%
1 Year	5.76%
Annualized 3 Year	1.97%
Annualized 5 Year	2.01%
Annualized 10 Year	3.25%
Since Inception	4.40%

The Credit Suisse Bank Capital Index aims to capture the performance of fixed rate bank debt and capital securities denominated in Euros, Sterling and USD and issued by the most actively traded European banks. European bank capital securities offer investors the opportunity to gain exposure to high quality credit names with attractive spreads as compensation for the relative subordination of the bonds within a bank's capital structure. (Note: The index will be rebranded in May of 2025 to: VettaFi Bank Capital Dollar Index)

Performance of \$1,000 invested

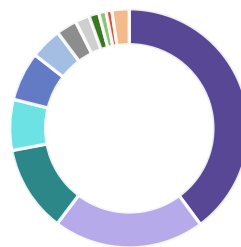


Term Breakdown



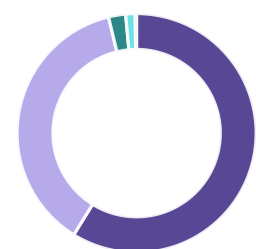
Years: 1-4	54.1%
Years: 7-10	19.3%
Years: 4-7	18.3%
Years: 10PLUS	8.4%

Country Breakdown



UNITED KINGDOM	39.9%	FRANCE	20.5%
SWITZERLAND	11.7%	NETHERLANDS	6.9%
SPAIN	6.6%	GERMANY	4.3%
ITALY	2.8%	SWEDEN	1.9%
DENMARK	1.3%	IRELAND	1.0%
NORWAY	0.8%	Others	2.3%

Rating Breakdown



A Bucket	58.8%
BBB Bucket	37.4%
AA Bucket	2.3%
BB Bucket	1.3%
NR Bucket	0.2%

VettaFi, a data, analytics, and thought leadership company, is transforming financial services from an industry to a community — one relationship at a time. In addition to providing interactive online tools and research, VettaFi offers asset managers an array of indexing and digital distribution solutions to innovate and scale their businesses. With billions in assets benchmarked to its indices — and more than 200 customers globally — asset managers look to VettaFi for benchmarks and best-in-class index solutions.

It is not possible to invest directly in an index. Index performance does not reflect the deduction of any fees or expenses. VettaFi does not sponsor, endorse, sell, or promote any investment product linked to or based on the Bank Capital Dollar Index. Performance is provided on a total-return basis. The Bank Capital Dollar Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.