

# BCIE / Bank Capital Euro Index

Index fact sheet as of January 31, 2025

## BCIE Facts

### Ticker

Price Return: CBEITOPR  
Total Return: CBEITOTR

### Index Launch

February 15, 2007

### Base Value

100 on December 29, 2000

### Index Currency

EUR

### Rebalancing Dates

Month Ends

### Index Rules

Available at [vettafi.com](http://vettafi.com)

## Index Characteristics

Number of Issues	1,274
Market Value	\$935.79 Billion
Remaining Term	3.74
Modified Duration	3.25
Yield	3.10%
Benchmark Spread	94.61 bps
Asset Swap Spread	79.43 bps

## Performance Data

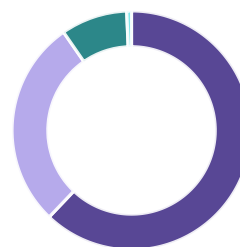
3 Month	1.69%
6 Month	3.10%
Year-to-Date	0.62%
1 Year	5.72%
Annualized 3 Year	0.91%
Annualized 5 Year	0.54%
Annualized 10 Year	1.38%
Since Inception	3.79%

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 banks capital structure. (Note: The index will be rebranded in May of 2025 to: VettaFi Bank Capital Euro Index)

## Performance of \$1,000 invested

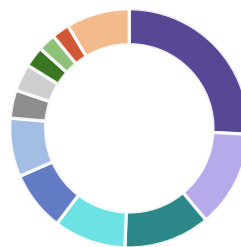


## Term Breakdown



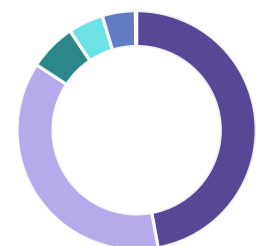
Years: 1-4	62.1%
Years: 4-7	28.3%
Years: 7-10	9.0%
Years: 10PLUS	0.6%

## Country Breakdown



FRANCE	25.8%	GERMANY	13.1%
SPAIN	11.7%	ITALY	9.8%
NETHERLANDS	8.1%	UNITED KINGDOM	7.9%
SWEDEN	3.8%	SWITZERLAND	3.7%
BELGIUM	2.8%	DENMARK	2.4%
FINLAND	2.4%	Others	8.6%

## Rating Breakdown



A Bucket	47.1%	BBB Bucket	37.1%
AA Bucket	6.4%	BB Bucket	4.8%
NR Bucket	4.5%	B 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.

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