

BCIG / Bank Capital Sterling Index

Index fact sheet as of January 31, 2025

BCIG Facts

Ticker

Price Return: CBCGTOPR
Total Return: CBCGTOTR

Index Launch

February 15, 2007

Base Value

100 on December 29, 2000

Index Currency

GBP

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

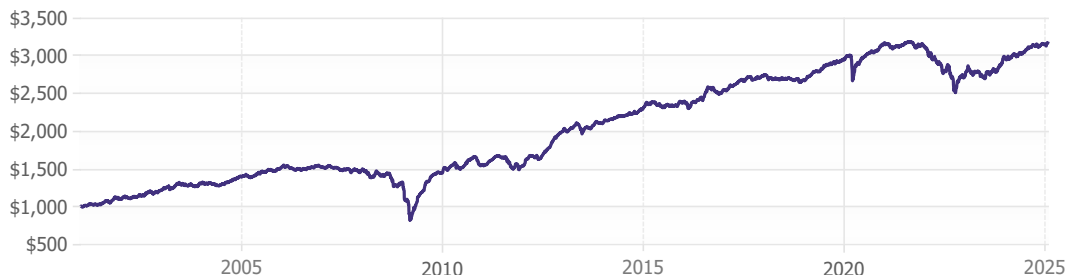
| | |
|-------------------|------------------|
| Number of Issues | 190 |
| Market Value | \$101.79 Billion |
| Remaining Term | 4.41 |
| Modified Duration | 3.23 |
| Yield | 5.19% |
| Benchmark Spread | 112.87 bps |
| Asset Swap Spread | 112.47 bps |

Performance Data

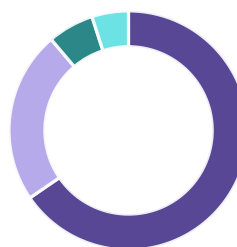
| | |
|--------------------|-------|
| 3 Month | 2.31% |
| 6 Month | 2.75% |
| Year-to-Date | 1.01% |
| 1 Year | 6.58% |
| Annualized 3 Year | 1.38% |
| Annualized 5 Year | 1.25% |
| Annualized 10 Year | 2.94% |
| Since Inception | 4.93% |

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 Sterling Index)

Performance of \$1,000 invested

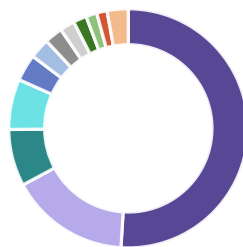


Term Breakdown



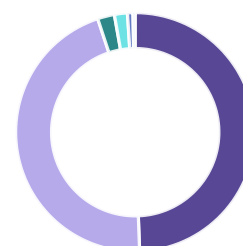
| | |
|---------------|-------|
| Years: 1-4 | 65.5% |
| Years: 4-7 | 23.3% |
| Years: 7-10 | 6.3% |
| Years: 10PLUS | 4.9% |

Country Breakdown



| | | | |
|----------------|-------|--------|-------|
| UNITED KINGDOM | 51.0% | FRANCE | 16.2% |
| NETHERLANDS | 7.7% | SPAIN | 6.8% |
| SWITZERLAND | 3.6% | ITALY | 2.7% |
| GERMANY | 2.4% | SWEDEN | 2.0% |
| DENMARK | 1.8% | NORWAY | 1.5% |
| FINLAND | 1.4% | Others | 2.8% |

Rating Breakdown



| | | | |
|------------|-------|-----------|-------|
| BBB Bucket | 49.4% | A Bucket | 45.5% |
| AA Bucket | 2.3% | BB Bucket | 1.8% |
| B Bucket | 0.7% | NR Bucket | 0.3% |

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 Sterling Index. Performance is provided on a total-return basis. The Bank Capital Sterling Index is the exclusive property of VettaFi, which shall have no liability for any errors or omissions in calculating the Index.