

BCIG / VettaFi Bank Capital Sterling Index

Index fact sheet as of June 30, 2026

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	180
Market Value	\$100.42 Billion
Remaining Term	5.23
Modified Duration	3.03
Yield	5.45%
Benchmark Spread	78.99 bps
Asset Swap Spread	98.61 bps

Performance Data

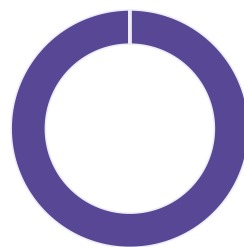
3 Month	2.29%
6 Month	1.47%
Year-to-Date	1.47%
1 Year	5.07%
Annualized 3 Year	8.31%
Annualized 5 Year	1.80%
Annualized 10 Year	3.56%
Since Inception	4.97%

The VettaFi Bank Capital Index aims to capture the performance of fixed rate bank debt and capital securities denominated in Euros, Sterling an 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.

Performance of \$1,000 invested

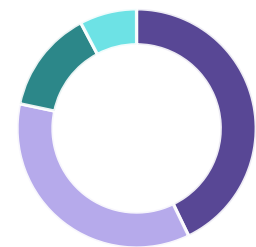


Sector Breakdown



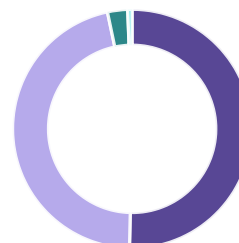
Banks 100.0%

Term Breakdown



Years: 0-4 Years	42.8%
Years: 4-7 Years	35.5%
Years: 7-10 Years	13.9%
Years: 10 Plus Years	7.7%

Rating Breakdown



A Bucket	50.4%
BBB Bucket	46.3%
AA Bucket	2.7%
B Bucket	0.6%

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