

# ICIE / VettaFi Insurance Capital Euro Index

Index fact sheet as of June 30, 2026

## ICIE Facts

### Ticker

Price Return: CICITOPR

Total Return: CICITOTR

### Index Launch

February 15, 2007

### Base Value

100 on December 30, 1999

### Index Currency

EUR

### Rebalancing Dates

Month Ends

### Index Rules

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

## Index Characteristics

|                   |                  |
|-------------------|------------------|
| Number of Issues  | 181              |
| Market Value      | \$113.85 Billion |
| Remaining Term    | 13.97            |
| Modified Duration | 4.67             |
| Yield             | 4.34%            |
| Benchmark Spread  | 100.85 bps       |
| Asset Swap Spread | 86.61 bps        |

## Performance Data

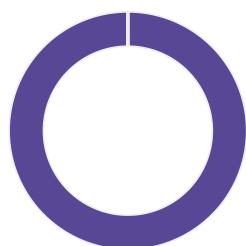
|                    |       |
|--------------------|-------|
| 3 Month            | 2.62% |
| 6 Month            | 1.50% |
| Year-to-Date       | 1.50% |
| 1 Year             | 3.63% |
| Annualized 3 Year  | 6.90% |
| Annualized 5 Year  | 1.47% |
| Annualized 10 Year | 3.39% |
| Since Inception    | 5.44% |

The VettaFi Insurance Capital Index aims to capture the performance of fixed rate insurance debt and capital securities denominated in Euros, Sterling and USD and issued by the most actively traded European insurance companies. European insurance capital securities offer investors the opportunity to gain exposure to high quality credit names with attractive spreads as compensation subordinated debt.

## Performance of \$1,000 invested

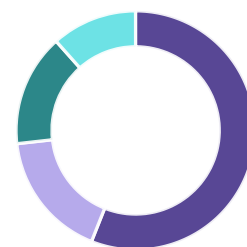


## Sector Breakdown



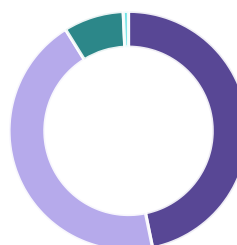
Insurance 100.0%

## Term Breakdown



|                      |       |
|----------------------|-------|
| Years: 10 Plus Years | 56.0% |
| Years: 0-4 Years     | 17.2% |
| Years: 4-7 Years     | 15.2% |
| Years: 7-10 Years    | 11.6% |

## Rating Breakdown



|            |       |
|------------|-------|
| BBB Bucket | 46.8% |
| A Bucket   | 44.4% |
| AA Bucket  | 8.1%  |
| BB Bucket  | 0.7%  |

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