CBIU / VettaFi US Covered Bond Index

Index fact sheet as of October 30, 2026

CBIU Facts

Ticker
Price Return: CBIUPR
Total Return: CBIUTR

Index Launch
September 01, 2012

Base Value
100 on June 30, 2010

Index Currency
USD

Rebalancing Dates
Month Ends

Index Rules
Available at vettafi.com

Index Characteristics

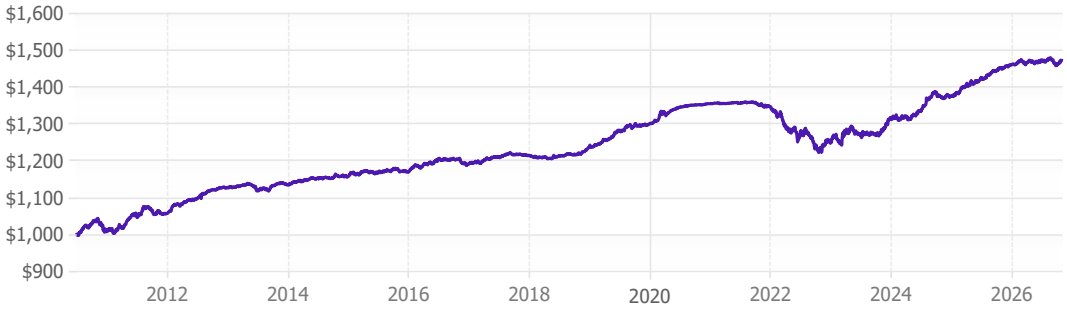
Number of Issues	24
Market Value	$37.80 Billion
Remaining Term	2.84
Modified Duration	2.49
Yield	4.86%
Benchmark Spread	21.81 bps
Asset Swap Spread	42.39 bps

Performance Data

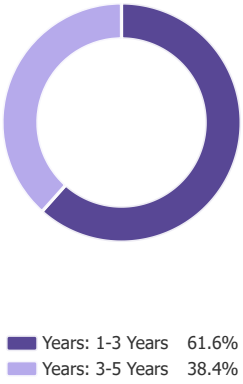
3 Month	0.35%
6 Month	0.55%
Year-to-Date	1.09%
1 Year	1.84%
Annualized 3 Year	5.02%
Annualized 5 Year	1.80%
Annualized 10 Year	2.05%
Since Inception	2.41%

The VettaFi US Covered Bond Indices (CBI) is designed to track the US Covered Bond Markets. Covered bonds are characterized by the double protection offered to their holders, the separation of collateralized assets in a managed cover pool, and stringent regulations. The primary issuers of covered bonds are banks, used to mortgages.

Performance of $1,000 invested

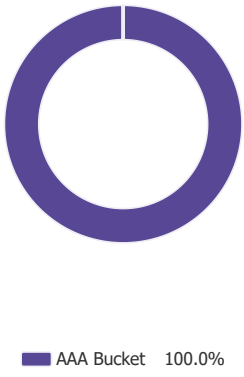


Term Breakdown



Country Breakdown

Rating Breakdown



VettaFi is a differentiated index provider, helping asset managers across the globe build and grow their product suites. With an industry-leading index platform, it partners with issuers to develop innovative investment solutions and bring them to market. Beyond that, its modern distribution solutions help clients scale products and achieve success.

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