

CBIU / VettaFi US Covered Bond Index

Index fact sheet as of June 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

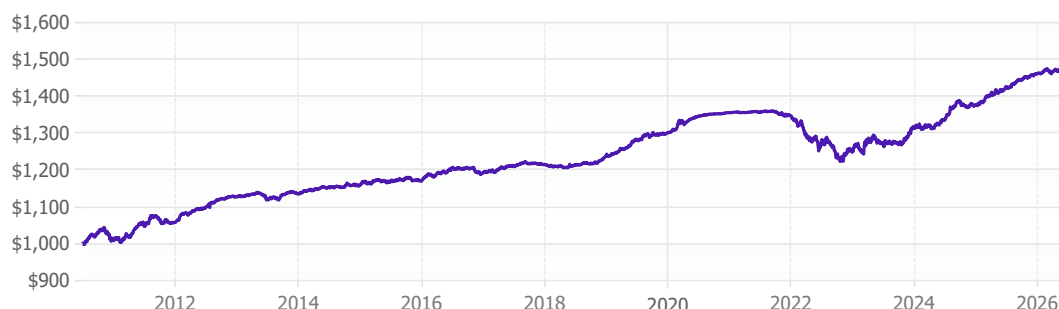
Number of Issues	21
Market Value	\$34.18 Billion
Remaining Term	2.81
Modified Duration	2.46
Yield	4.34%
Benchmark Spread	16.58 bps
Asset Swap Spread	35.78 bps

Performance Data

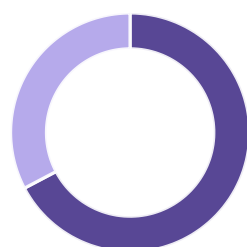
3 Month	0.36%
6 Month	0.74%
Year-to-Date	0.74%
1 Year	3.24%
Annualized 3 Year	5.05%
Annualized 5 Year	1.64%
Annualized 10 Year	2.01%
Since Inception	2.44%

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

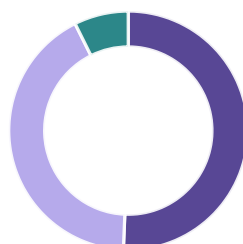


Term Breakdown



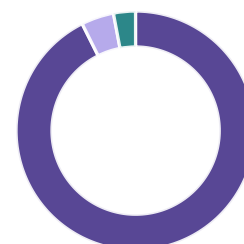
Years: 1-3 Years	67.3%
Years: 3-5 Years	32.7%

Country Breakdown



Canada	50.7%
Australia	42.0%
United Kingdom	7.3%

Rating Breakdown



AA Bucket	92.6%
A Bucket	4.4%
AAA Bucket	3.0%

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 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.