

CBIE / EUR Covered Bond Index

Index fact sheet as of January 31, 2025

CBIE Facts

Ticker

Price Return: CBIEPR
Total Return: CBIETR

Index Launch

December 31, 2004

Base Value

100 on December 30, 1999

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

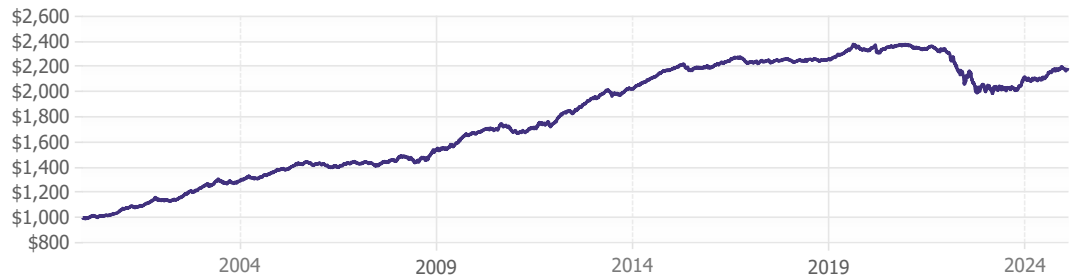
Number of Issues	1,102
Market Value	\$951.50 Billion
Remaining Term	4.61
Modified Duration	4.14
Yield	2.70%

Performance Data

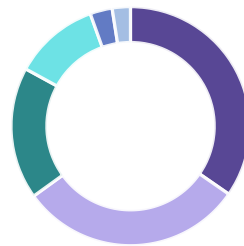
3 Month	0.77%
6 Month	2.21%
Year-to-Date	0.16%
1 Year	3.77%
Annualized 3 Year	-1.61%
Annualized 5 Year	-1.42%
Annualized 10 Year	-0.01%
Since Inception	3.16%

The Credit Suisse European Covered Bond Indices (CBI) is designed to track the EUR 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 (Note: The index will be rebranded in May of 2025 to: VettaFi European Covered Bond Index)

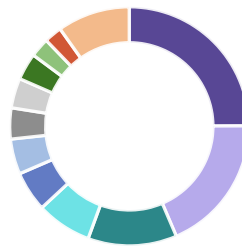
Performance of \$1,000 invested



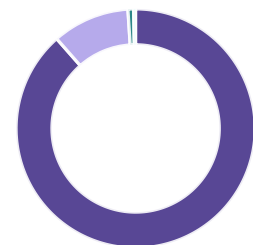
Term Breakdown



Country Breakdown



Rating Breakdown



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