# COCOD / VettaFi COCO Dollar Index

Index fact sheet as of July 31, 2026

## COCOD Facts

**Ticker**
Price Return: CCUUTOPR
Total Return: CCUUTOTR

**Index Launch**
October 31, 2010

**Base Value**
100 on December 31, 2009

**Index Currency**
USD

**Rebalancing Dates**
Month Ends

**Index Rules**
Available at vettafi.com

## Index Characteristics

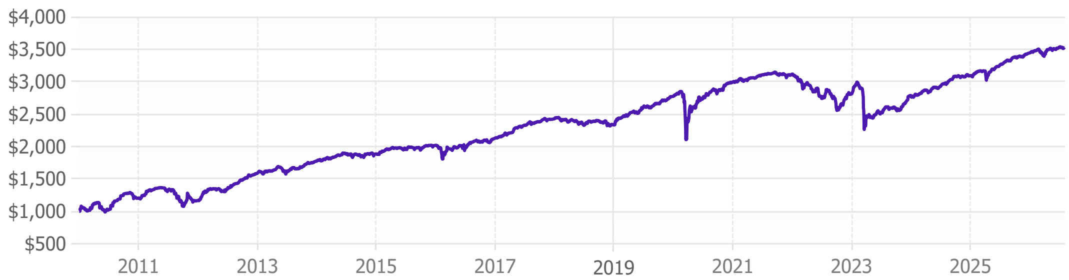
| | |
|---|---|
| Number of Issues | 105 |
| Market Value | $123.47 Billion |
| Remaining Term | 5.07 |
| Modified Duration | 3.80 |
| Yield | 7.64% |
| Benchmark Spread | 199.98 bps |
| Asset Swap Spread | 228.52 bps |

## Performance Data

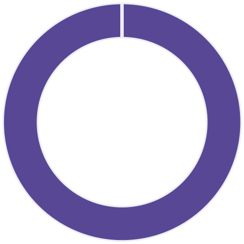
| | |
|---|---|
| 3 Month | 0.85% |
| 6 Month | 1.53% |
| Year-to-Date | 2.39% |
| 1 Year | 6.70% |
| Annualized 3 Year | 10.53% |
| Annualized 5 Year | 2.51% |
| Annualized 10 Year | 5.52% |
| Since Inception | 7.90% |

The VettaFi CoCo Family of Indices consists of three separate euro-, sterling- , and dollar-denominated indices of contingent convertible securities issued by European banks. CoCo bonds provide an additional capital cushion for banks under either the Pillar 1 or Pillar 2 regulatory framework; forming a capital pool which will support banks' capital levels on a going-concern or gone-concern basis. Each CoCo bond includes contractual terms that require write-down or conversion into equity in the event of a specific trigger.

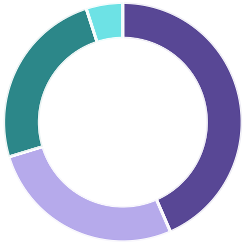
## Performance of $1,000 invested



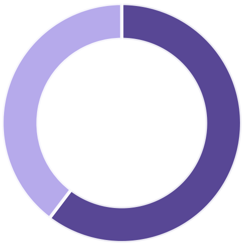

## Sector Breakdown




## Term Breakdown




## Rating Breakdown

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