

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

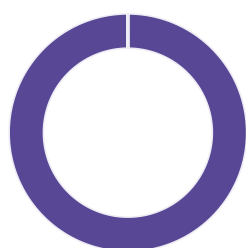
3 Month	0.85%
6 Month	1.53%
Year-to-Date	2.39%
1 Year	6.70%
Annualized 3 Year	10.53%
Annualized 5 Year	2.51%
Annualized 10 Year	5.52%
Since Inception	7.90%

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

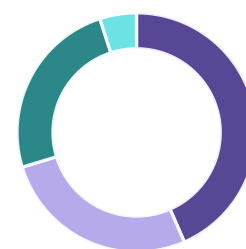


Sector Breakdown



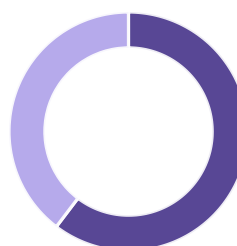
■ Banks 100.0%

Term Breakdown



■ Years: 0-4 Years 43.5%
■ Years: 4-7 Years 26.8%
■ Years: 7-10 Years 24.7%
■ Years: 10 Plus Years 5.0%

Rating Breakdown



■ BBB Bucket 60.3%
■ BB Bucket 39.7%

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