

COCOE / VettaFi COCO Euro Index

Index fact sheet as of June 30, 2026

COCOE Facts

Ticker

Price Return: CCEUTOPR
Total Return: CCEUTOTR

Index Launch

October 31, 2010

Base Value

100 on November 30, 2009

Index Currency

EUR

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	119
Market Value	\$93.73 Billion
Remaining Term	4.88
Modified Duration	3.67
Yield	6.72%
Benchmark Spread	234.97 bps
Asset Swap Spread	224.23 bps

Performance Data

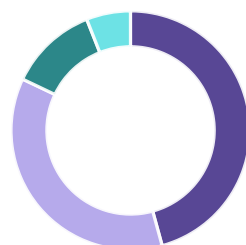
3 Month	4.77%
6 Month	3.32%
Year-to-Date	3.32%
1 Year	7.68%
Annualized 3 Year	12.71%
Annualized 5 Year	5.42%
Annualized 10 Year	7.07%
Since Inception	8.72%

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

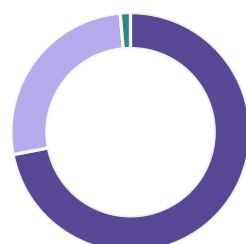


Term Breakdown



Years: 0-4 Years	45.7%
Years: 4-7 Years	36.3%
Years: 7-10 Years	12.0%
Years: 10 Plus Years	6.0%

Rating Breakdown



BB Bucket	72.0%
BBB Bucket	26.6%
B Bucket	1.4%

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