

# COCOD / BCI COCO Dollar Index

Index fact sheet as of January 31, 2025

## 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](http://vettafi.com)

## Index Characteristics

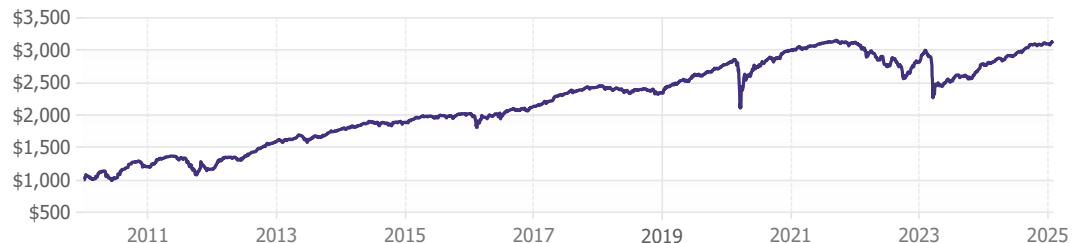
Number of Issues	83
Market Value	\$97.57 Billion
Remaining Term	21.77
Modified Duration	4.34
Yield	6.64%
Benchmark Spread	227.24 bps
Asset Swap Spread	256.92 bps

## Performance Data

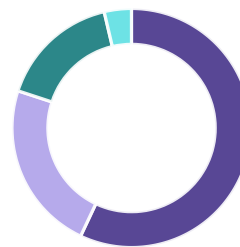
3 Month	2.46%
6 Month	5.24%
Year-to-Date	1.42%
1 Year	11.85%
Annualized 3 Year	0.80%
Annualized 5 Year	2.21%
Annualized 10 Year	5.07%
Since Inception	7.87%

The Credit Suisse 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. (Note: The index will be rebranded in May of 2025 to: VettaFi BCI COCO Dollar Index)

## Performance of \$1,000 invested

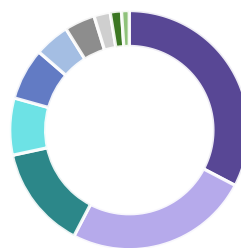


## Term Breakdown



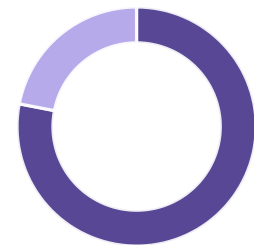
Years: 1-4	57.0%
Years: 4-7	23.0%
Years: 10PLUS	16.3%
Years: 7-10	3.7%

## Country Breakdown



UNITED KINGDOM	32.7%	FRANCE	25.0%
SWITZERLAND	14.0%	NETHERLANDS	7.7%
SPAIN	7.0%	GERMANY	4.8%
SWEDEN	4.1%	FINLAND	2.2%
DENMARK	1.5%	ITALY	1.0%

## Rating Breakdown



BB Bucket	78.1%
BBB Bucket	21.9%

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