

COCOG / BCI COCO Sterling Index

Index fact sheet as of January 31, 2025

COCOG Facts

Ticker

Price Return: CCSITOPR
Total Return: CCSITOTR

Index Launch

October 31, 2010

Base Value

100 on November 30, 2009

Index Currency

GBP

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	18
Market Value	\$12.84 Billion
Remaining Term	2.61
Modified Duration	2.21
Yield	6.78%
Benchmark Spread	278.06 bps
Asset Swap Spread	269.57 bps

Performance Data

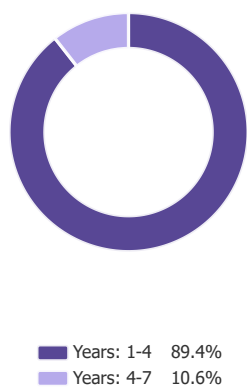
3 Month	3.28%
6 Month	6.02%
Year-to-Date	1.62%
1 Year	13.94%
Annualized 3 Year	6.82%
Annualized 5 Year	5.70%
Annualized 10 Year	8.06%
Since Inception	9.85%

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 Sterling Index)

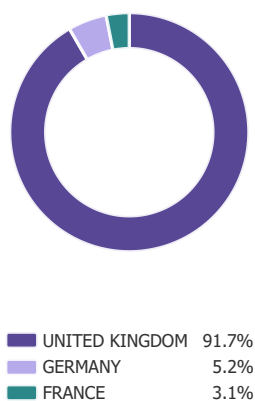
Performance of \$1,000 invested



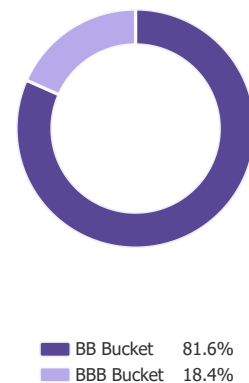
Term Breakdown



Country Breakdown



Rating Breakdown



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