



# Nasdaq BulletShares® USD Corporate Bond 2024 Index

## Index facts

Ticker	BSCBO
Rebalancing Frequency	Monthly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	8/31/2014
Base Date	8/31/2014
Base Value	100

## Index characteristics

Coupon (%)	3.32
Effective Duration (Yrs)	2.51
Years to Maturity	2.83
Yield to Maturity (%)	0.93
Quality	BBB+
Number of Bonds	290
Market Capitalization (\$ Billion)	276.24
Top 10 Issues (%)	11.01

## Quality breakdown (%)

AAA	2.07
AA+	2.72
AA	5.61
AA-	8.05
A+	13.97
A	14.63
A-	13.22
BBB+	13.86
BBB	14.60
BBB-	11.26

## Calendar year performance (%)

2020	7.31
2019	11.01
2018	-1.01
2017	5.71
2016	6.51
2015	0.62

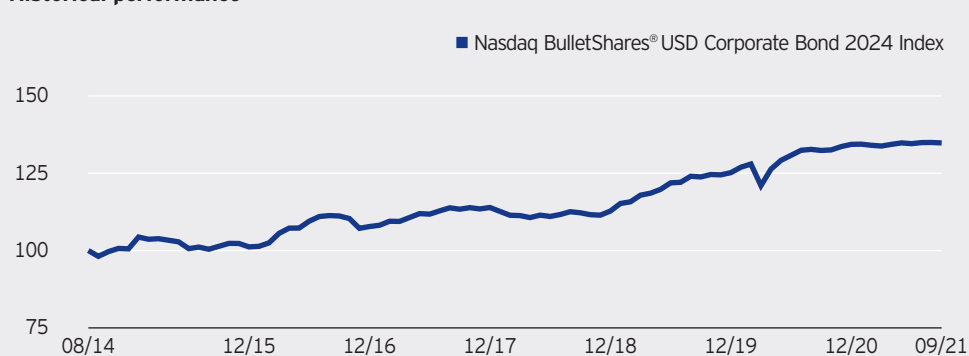
## Description

The Nasdaq BulletShares® USD Corporate Bond 2024 Index provides exposure to a diversified basket of US dollar-denominated, investment grade bonds, all with a maturity of 2024. The Index combines the precise maturity exposure of an individual bond with the diversification benefits of a broad basket of securities, and is expected to have a return profile similar to a held-to-maturity bond.

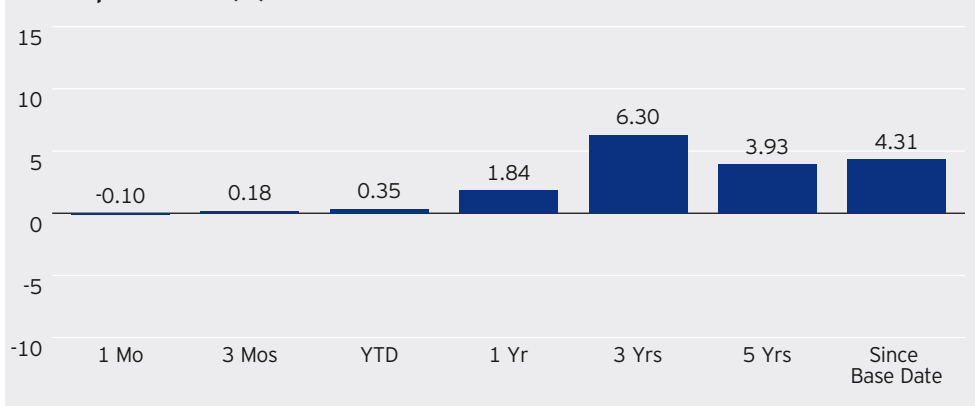
## Methodology highlights

The Nasdaq BulletShares® USD Corporate Bond 2024 Index consists of US dollar-denominated securities of globally domiciled corporate issuers that pay fixed amounts of taxable interest. Bonds must have a credit rating of at least BBB- (or equivalent) and a minimum outstanding par amount of \$500 million to be included.

## Historical performance



## Periodic performance (%)



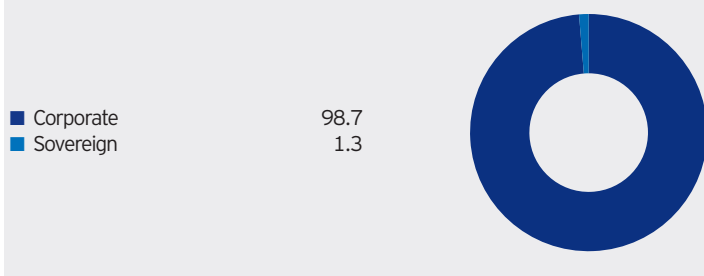
Past performance is no guarantee of future results.

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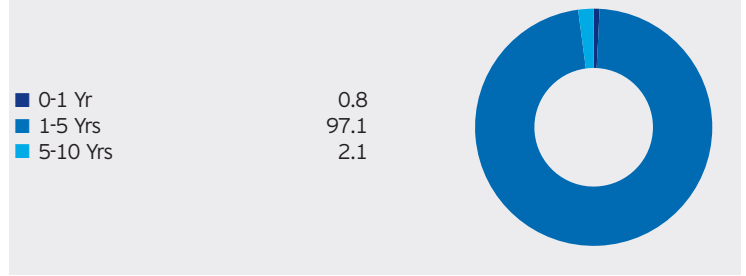
## Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
AbbVie Inc	Developed Americas	2.600	11/21/2024	1.33
Centene Corp	Developed Americas	4.625	12/15/2029	1.29
Morgan Stanley	Developed Americas	3.700	10/23/2024	1.10
Bank of America Corp	Developed Americas	4.200	8/26/2024	1.10
Morgan Stanley	Developed Americas	3.875	4/29/2024	1.10
JPMorgan Chase & Co	Developed Americas	3.875	9/10/2024	1.09
Goldman Sachs Group Inc/The	Developed Americas	4.000	3/3/2024	1.08
Credit Suisse AG/New York NY	Developed Europe	3.625	9/9/2024	1.08
Bank of America Corp	Developed Americas	4.125	1/22/2024	0.91
Apple Inc	Developed Americas	3.450	5/6/2024	0.91

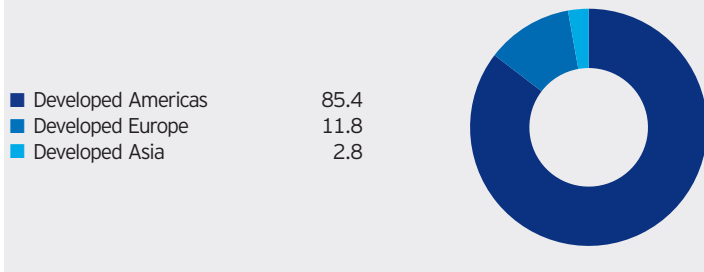
## Bond sector breakdown (%)



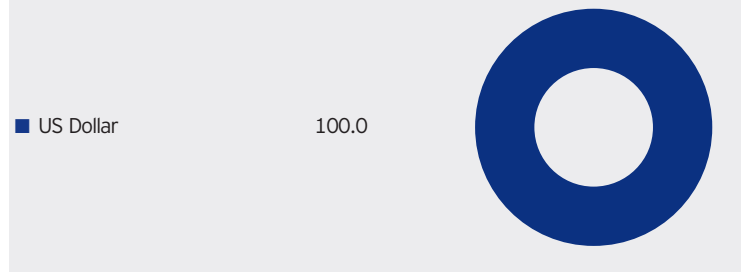
## Maturity breakdown (%)



## Region allocation (%)



## Currency allocation (%)



Totals may not add up to 100% due to rounding.

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As of Sept. 30, 2021