Nasdaq BulletShares® USD Emerging Markets Debt 2022 Index

Index facts

Ticker	BSEMM
Rebalancing Frequency	Monthly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	7/31/2018
Base Date	12/31/2012
Base Value	100

Index characteristics

Coupon (%)	0.61
Effective Duration (Yrs)	0.08
Years to Maturity	0.66
Yield to Maturity (%)	0.68
Quality	BB+
Number of Bonds	51
Market Capitalization ($ Billion)	1,181.92
Top 10 Issues (%)	7.09

Quality breakdown (%)

AAA	86.62
A+	0.65
A	0.94
A-	0.05
BBB+	2.72
BBB	2.38
BBB-	0.15
BB+	0.37
BB	2.84
BB-	0.19
B+	1.37
B-	1.01
CCC+	0.68
CCC-	0.05

Calendar year performance (%)

2021	0.62
2020	2.41
2019	9.17
2018	-0.25
2017	7.49
2016	9.04
2015	2.48
2014	6.35
2013	-6.95

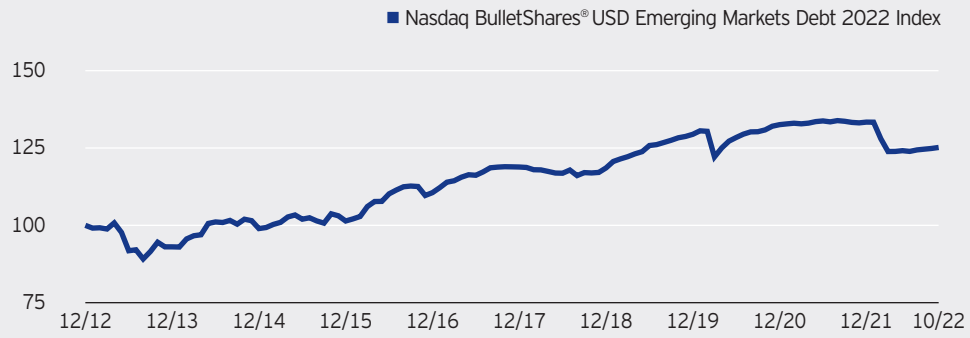
Description

The Nasdaq BulletShares® USD Emerging Markets Debt 2022 provides exposure to a diversified basket of US dollar-denominated bonds issued by companies, sovereign entities, governments or government-related agencies, domiciled in emerging market countries, all with a maturity of 2022. 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.

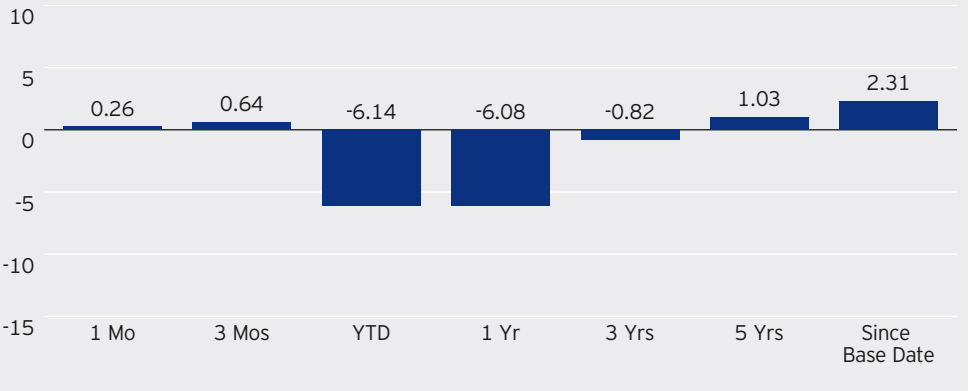
Methodology highlights

Nasdaq BulletShares® USD Emerging Markets Debt Indexes ("the Indexes") measure the performance of maturity-targeted segments of the US dollar-denominated emerging markets bond market. The BulletShares® methodology allocates bonds from the Index family's Universe of eligible securities into the Nasdaq BulletShares® Indexes based on maturity or, in some cases, effective maturity date.

Historical performance



Periodic performance (%)



The Index was launched on 7/31/2018.
All data prior to its launch date is back-tested (i.e. calculations of how the Index might have performed over that time period had the Index existed). Back-tested performance is subject to inherent limitations because it reflects retroactive application of an Index methodology and selection of Index constituents with the benefit of hindsight. Past performance, actual or back-tested, is no guarantee of future performance.

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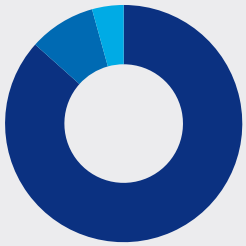
Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
Sasol Financing International Ltd	Middle East & Africa	4.500	11/14/2022	0.93
Banco Santander Mexico SA Institucion de Banca Multiple Grup	Emerging Americas	4.125	11/9/2022	0.93
Banco Santander Mexico SA Institucion de Banca Multiple Grup	Emerging Americas	4.125	11/9/2022	0.93
Perusahaan Penerbit SBSN Indonesia III	Emerging Asia	3.300	11/21/2022	0.92
Perusahaan Penerbit SBSN Indonesia III	Emerging Asia	3.300	11/21/2022	0.92
Emirates NBD Bank PJSC	Middle East & Africa	3.250	11/14/2022	0.63
Yapi ve Kredi Bankasi AS	Middle East & Africa	5.500	12/6/2022	0.51
Yapi ve Kredi Bankasi AS	Middle East & Africa	5.500	12/6/2022	0.50
Union Bank of the Philippines	Emerging Asia	3.369	11/29/2022	0.46
Jaguar Land Rover Automotive PLC	Emerging Asia	7.750	10/15/2025	0.45

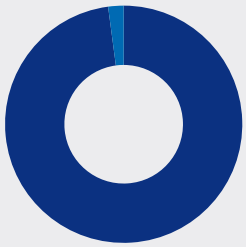
Bond sector breakdown (%)

Sovereign	86.6
Corporate	9.1
Government	4.3



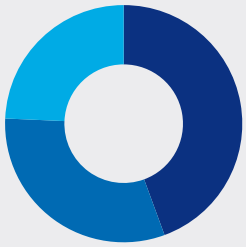
Maturity breakdown (%)

0-1 Yr	97.9
1-5 Yrs	2.1



Region allocation (%)

Emerging Asia	44.4
Emerging Americas	31.3
Middle East & Africa	24.3



Currency allocation (%)

US Dollar	100.0

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

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