



Nasdaq BulletShares® USD High Yield Corporate Bond 2031 Index

Index facts

| | |
|------------------------|-----------|
| Ticker | BSJKV |
| Rebalancing Frequency | Monthly |
| Calculation Frequency | Daily |
| Calculation Currencies | USD |
| Launch Date | 6/30/2021 |
| Base Date | 6/30/2021 |
| Base Value | 100 |

Index characteristics

| | |
|------------------------------------|-------|
| Coupon (%) | 5.04 |
| Effective Duration (Yrs) | 3.06 |
| Years to Maturity | 7.78 |
| Yield to Worst (%) | 6.01 |
| Quality | B+ |
| Number of Bonds | 100 |
| Market Capitalization (\$ Billion) | 78.41 |
| Top 10 Issues (%) | 21.87 |

Quality breakdown (%)

| | |
|------|-------|
| AAA | 22.36 |
| BBB- | 1.40 |
| BB+ | 24.91 |
| BB | 24.85 |
| BB- | 18.17 |
| B+ | 3.12 |
| B | 3.75 |
| B- | 1.45 |

Calendar year performance (%)

| | |
|------|--------|
| 2022 | -16.40 |
|------|--------|

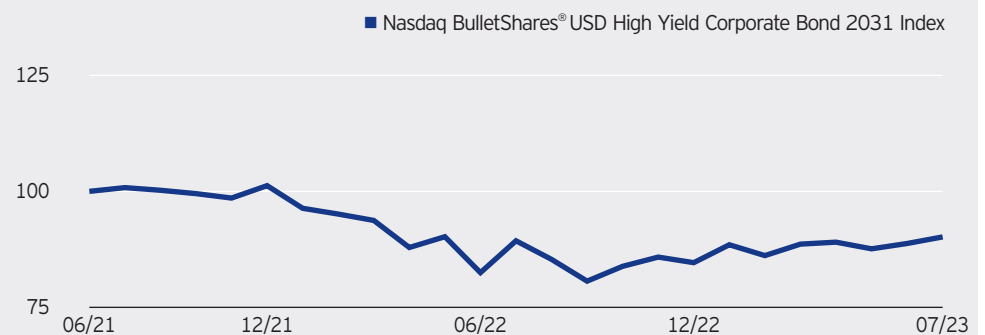
Description

The Nasdaq BulletShares® USD High Yield Corporate Bond 2031 Index provides exposure to a diversified basket of US dollar-denominated, high yield corporate bonds, all with a maturity - or, in some cases, effective maturity - of 2031. 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.

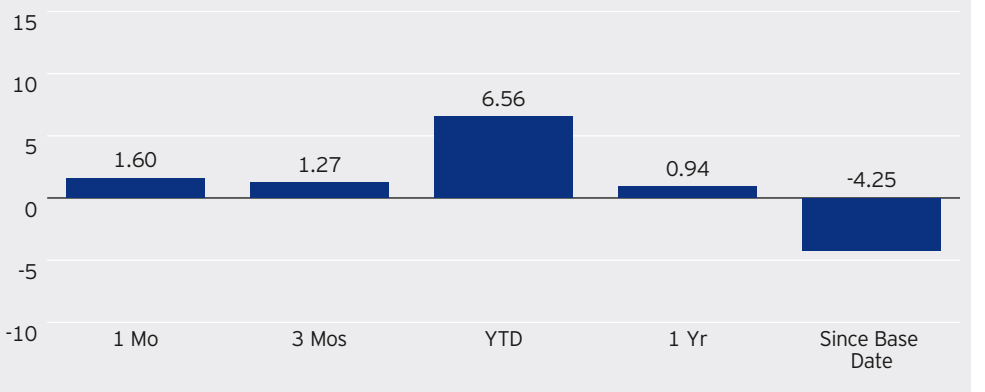
Methodology highlights

The Nasdaq BulletShares® USD High Yield Corporate Bond 2031 Index consists of US dollar-denominated securities of globally domiciled corporate issuers that pay fixed amounts of taxable interest. Bonds must have a maximum credit rating of BB+ (or equivalent) and a minimum average rating of CCC- (or equivalent). Bonds must also have a minimum outstanding par amount of \$200 million to be included.

Historical performance



Periodic performance (%)



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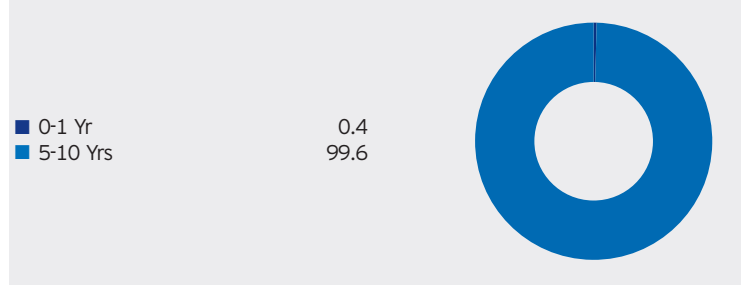
Top 10 constituents by index weight

| Issuer | Region | Coupon (%) | Maturity | Weight (%) |
|--|--------------------|------------|------------|------------|
| CCO Holdings LLC / CCO Holdings Capital Corp | Developed Americas | 4.250 | 2/1/2031 | 3.51 |
| Organon & Co / Organon Foreign Debt Co-Issuer BV | Developed Americas | 5.125 | 4/30/2031 | 2.52 |
| CQP Holdco LP / BIP-V Chinook Holdco LLC | Developed Americas | 5.500 | 6/15/2031 | 1.88 |
| DaVita Inc | Developed Americas | 3.750 | 2/15/2031 | 1.80 |
| Sirius XM Radio Inc | Developed Americas | 3.875 | 9/1/2031 | 1.76 |
| Vmed O2 UK Financing I PLC | Developed Europe | 4.750 | 7/15/2031 | 1.71 |
| Ford Motor Co | Developed Americas | 7.450 | 7/16/2031 | 1.69 |
| Vmed O2 UK Financing I PLC | Developed Europe | 4.250 | 1/31/2031 | 1.62 |
| CSC Holdings LLC | Developed Americas | 4.500 | 11/15/2031 | 1.60 |
| Venture Global Calcasieu Pass LLC | Developed Americas | 4.125 | 8/15/2031 | 1.59 |

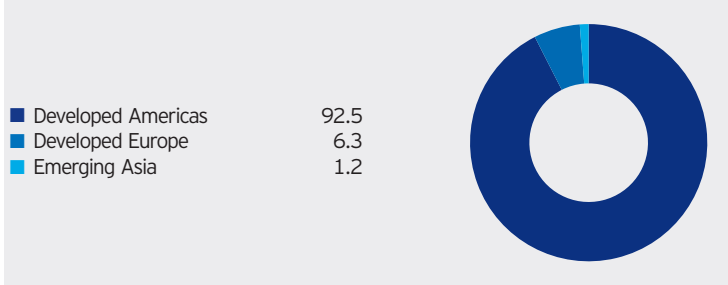
Bond sector breakdown (%)



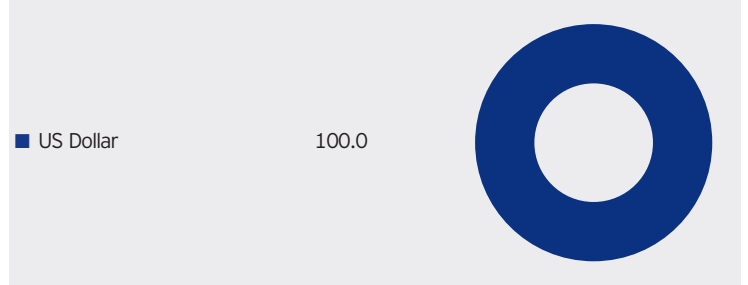
Maturity breakdown (%)



Region allocation (%)



Currency allocation (%)



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As of July 31, 2023