Nasdaq BulletShares® USD High Yield Corporate Bond 2021 Index

Index facts

Ticker	BSJKL
Rebalancing Frequency	Monthly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	12/31/2010
Base Date	12/31/2010
Base Value	100

Index characteristics

Coupon (%)	0.36
Effective Duration (Yrs)	0.05
Years to Maturity	3.99
Yield to Worst (%)	0.23
Quality	B-
Number of Bonds	3
Market Capitalization ($ Billion)	2.31
Top 10 Issues (%)	4.52

Quality breakdown (%)

AAA	95.48
BB-	1.74
B	2.78

Calendar year performance (%)

2021	1.24
2020	-0.62
2019	9.89
2018	0.90
2017	7.23
2016	17.16
2015	-6.94
2014	1.92
2013	7.59
2012	15.83

Past performance is no guarantee of future results.

Description

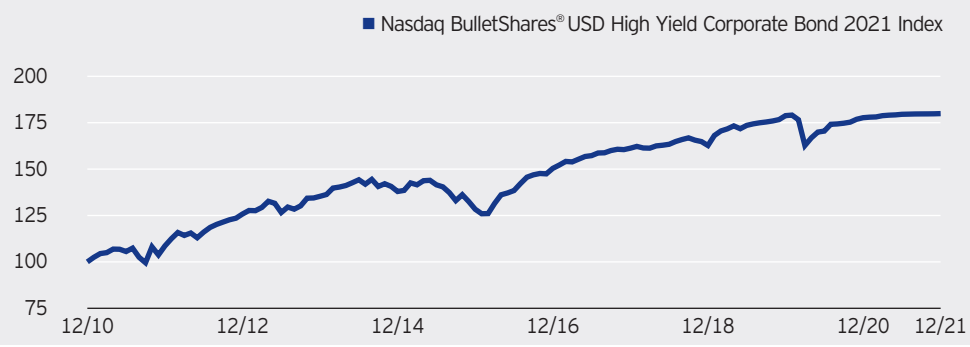
The Nasdaq BulletShares® USD High Yield Corporate Bond 2021 Index provides exposure to a diversified basket of US dollar-denominated, high yield corporate bonds, all with a maturity – or, in some cases, effective maturity - of 2021. The Index combines the precise maturity exposure of an individual bond 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

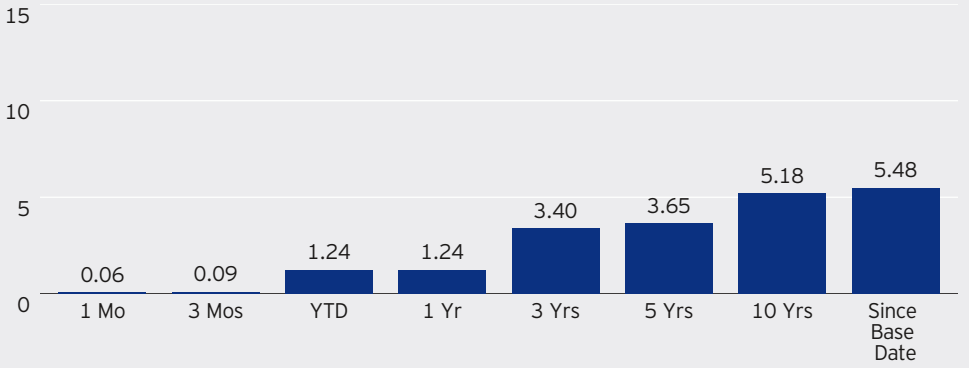
The Nasdaq BulletShares® USD High Yield Corporate Bond 2021 Index consists of US dollar-denominated securities of globally domiciled corporate issuers that pay fixed amounts of taxable interest. Bonds must have a maximum credit rating of BB+ (or equivalent) and a minimum average rating of CCC- (or equivalent). Bonds must also have a minimum outstanding par amount of $200 million to be included.

Any allocation to AAA bonds results from reinvestment of intramonth coupon payments, or matured or called proceeds in US Treasury Bills. Please see the methodology document for more details.

Historical performance



Periodic performance (%)



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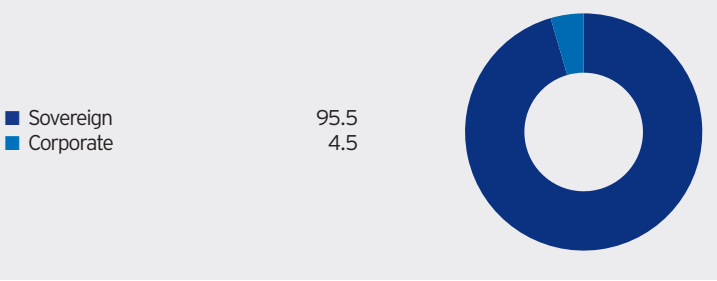
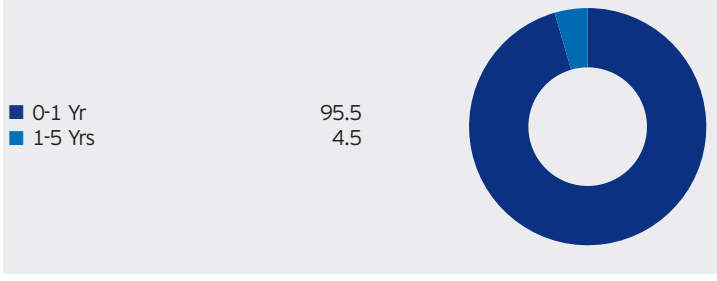
Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
Bausch Health Cos Inc	Developed Americas	9.000	12/15/2025	2.78
Enviva Partners LP / Enviva Partners Finance Corp	Developed Americas	6.500	1/15/2026	1.74

Bond sector breakdown (%)



Maturity breakdown (%)



Region allocation (%)

Currency allocation (%)

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

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