



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 (%) | 5.21 |
| Effective Duration (Yrs) | 1.06 |
| Years to Maturity | 2.99 |
| Yield to Worst (%) | 2.97 |
| Quality | B+ |
| Number of Bonds | 62 |
| Market Capitalization (\$ Billion) | 54.77 |
| Top 10 Issues (%) | 26.39 |

Quality breakdown (%)

| | |
|------|-------|
| AAA | 20.09 |
| BB+ | 29.84 |
| BB | 15.85 |
| BB- | 9.65 |
| B+ | 3.16 |
| B | 14.29 |
| B- | 2.94 |
| CCC+ | 2.39 |
| CCC | 1.78 |

Calendar year performance (%)

| | |
|------|-------|
| 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 |
| 2011 | 8.60 |

Description

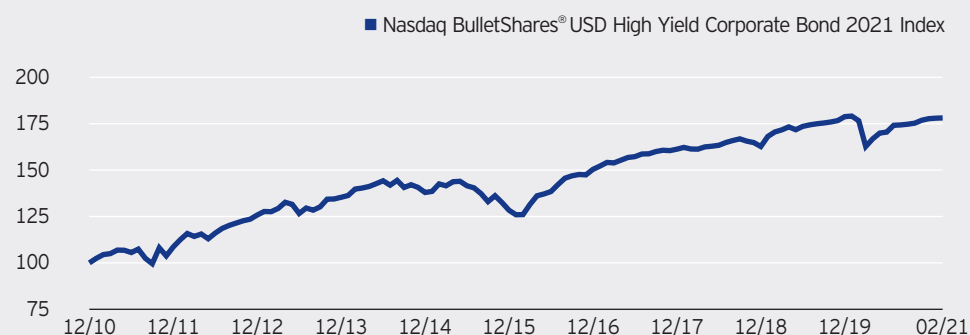
The Nasdaq BulletShares® USD High Yield Corporate Bond 2021 Index provides exposure to a diversified basket of US dollar-denominated, high yield corporate bonds, all with a maturity - or, in some cases, effective maturity - of 2021. The Index combines the precise maturity exposure of an individual bond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

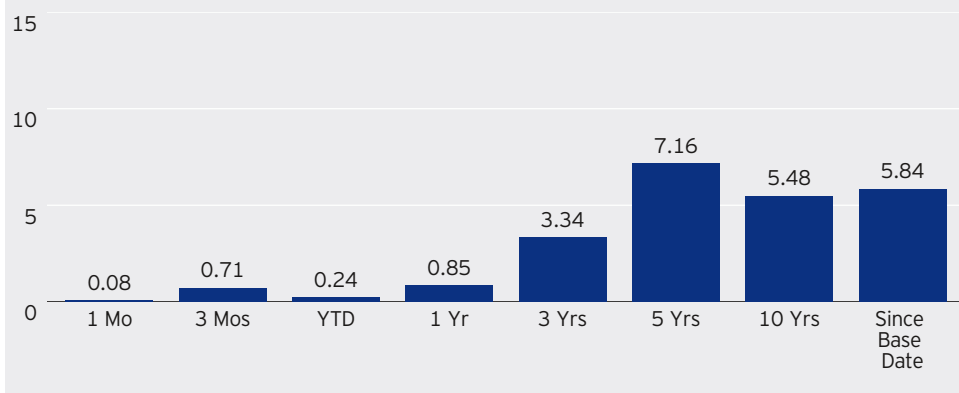
The Nasdaq BulletShares® USD High Yield Corporate Bond 2021 Index consists of US dollar-denominated securities of globally domiciled corporate issuers that pay fixed amounts of taxable interest. Bonds must have a maximum credit rating of BB+ (or equivalent) and a minimum average rating of CCC- (or equivalent).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



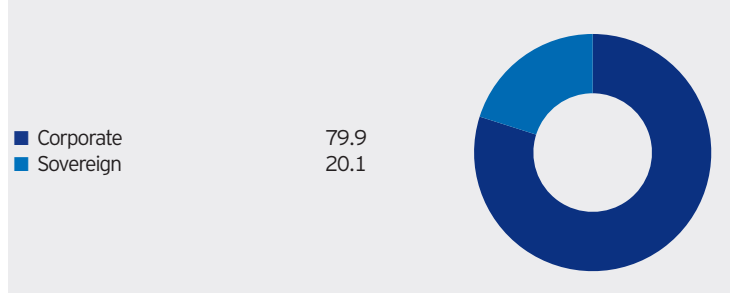
Past performance is no guarantee of future results.

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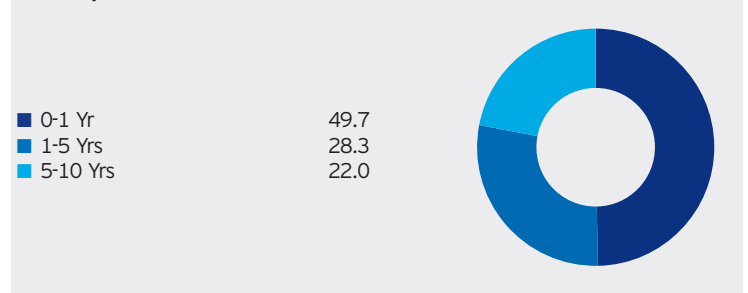
Top 10 constituents by index weight

| Issuer | Region | Coupon (%) | Maturity | Weight (%) |
|--|--------------------|------------|------------|------------|
| CCO Holdings LLC / CCO Holdings Capital Corp | Developed Americas | 5.750 | 2/15/2026 | 3.71 |
| DISH DBS Corp | Developed Americas | 6.750 | 6/1/2021 | 3.40 |
| Altice France SA/France | Developed Europe | 7.375 | 5/1/2026 | 3.28 |
| Ford Motor Credit Co LLC | Developed Americas | 5.875 | 8/2/2021 | 3.12 |
| Bausch Health Cos Inc | Developed Americas | 7.000 | 3/15/2024 | 2.80 |
| Bausch Health Cos Inc | Developed Americas | 9.000 | 12/15/2025 | 2.21 |
| NRG Energy Inc | Developed Americas | 6.625 | 1/15/2027 | 2.13 |
| Lumen Technologies Inc | Developed Americas | 6.450 | 6/15/2021 | 2.12 |
| KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC | Developed Americas | 5.250 | 6/1/2026 | 1.82 |
| Ford Motor Credit Co LLC | Developed Americas | 3.813 | 10/12/2021 | 1.80 |

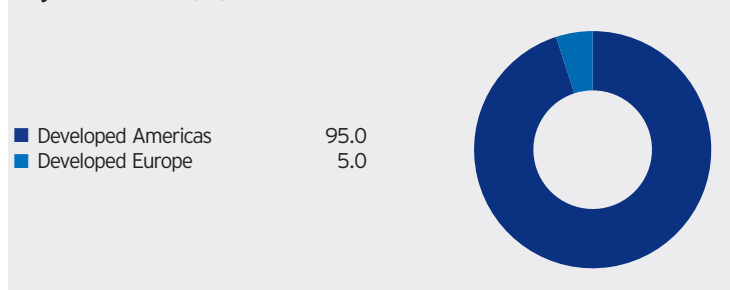
Bond sector breakdown (%)



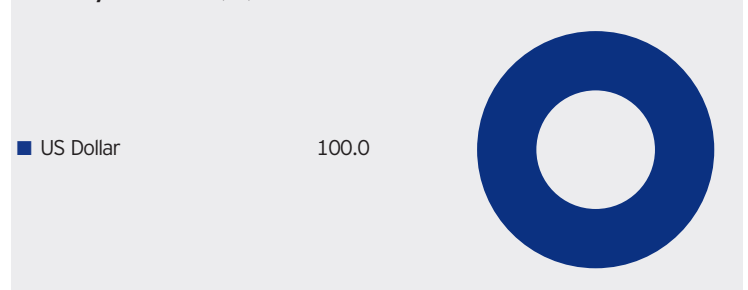
Maturity breakdown (%)



Region allocation (%)



Currency allocation (%)



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

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As of Feb. 28, 2021