



# Nasdaq BulletShares® USD High Yield Corporate Bond 2024 Index

## Index facts

Ticker	BSJKO
Rebalancing Frequency	Monthly
Calculation Frequency	Daily
Calculation Currencies	USD
Launch Date	12/31/2014
Base Date	12/31/2014
Base Value	100

## Index characteristics

Coupon (%)	5.94
Effective Duration (Yrs)	1.89
Years to Maturity	4.46
Yield to Worst (%)	2.45
Quality	B
Number of Bonds	153
Market Capitalization (\$ Billion)	98.85
Top 10 Issues (%)	18.26

## Quality breakdown (%)

AAA	10.12
BB+	29.80
BB	18.00
BB-	10.01
B+	5.97
B	9.57
B-	5.10
CCC+	3.95
CCC	6.66
CCC-	0.82

## Calendar year performance (%)

2020	4.01
2019	14.03
2018	-2.91
2017	8.04
2016	16.07
2015	-6.00

Past performance is no guarantee of future results.

## Description

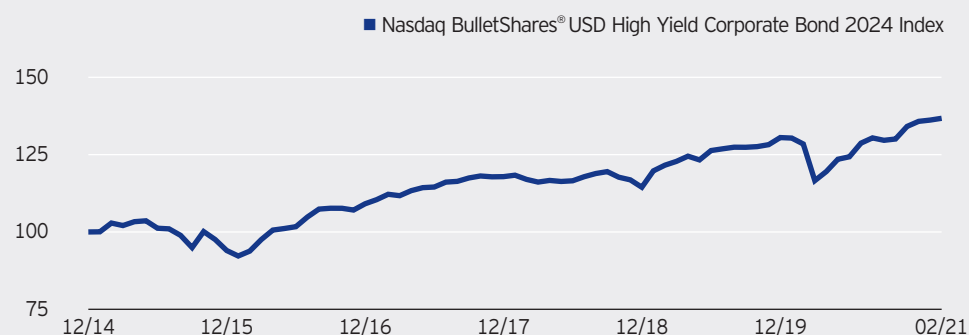
The Nasdaq BulletShares® USD High Yield Corporate Bond 2024 Index provides exposure to a diversified basket of US dollar-denominated, high yield corporate bonds, all with a maturity - or, in some cases, effective maturity - of 2024. The Index combines the precise maturity exposure of an individual bond 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 High Yield 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 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 (%)

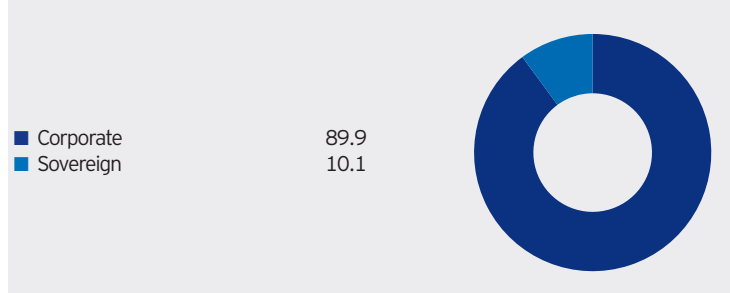


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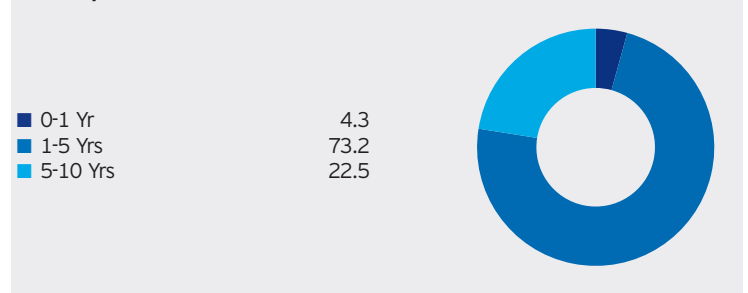
## Top 10 constituents by index weight

Issuer	Region	Coupon (%)	Maturity	Weight (%)
Sprint Corp	Developed Americas	7.125	6/15/2024	2.65
Intesa Sanpaolo SpA	Developed Europe	5.017	6/26/2024	1.99
Solera LLC / Solera Finance Inc	Developed Americas	10.500	3/1/2024	1.98
DISH DBS Corp	Developed Americas	5.875	11/15/2024	1.94
Clear Channel Worldwide Holdings Inc	Developed Americas	9.250	2/15/2024	1.81
CSC Holdings LLC	Developed Americas	6.500	2/1/2029	1.76
Tenet Healthcare Corp	Developed Americas	4.625	7/15/2024	1.73
Dell International LLC / EMC Corp	Developed Americas	7.125	6/15/2024	1.55
CCO Holdings LLC / CCO Holdings Capital Corp	Developed Americas	5.375	6/1/2029	1.49
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc	Developed Americas	6.500	4/15/2029	1.46

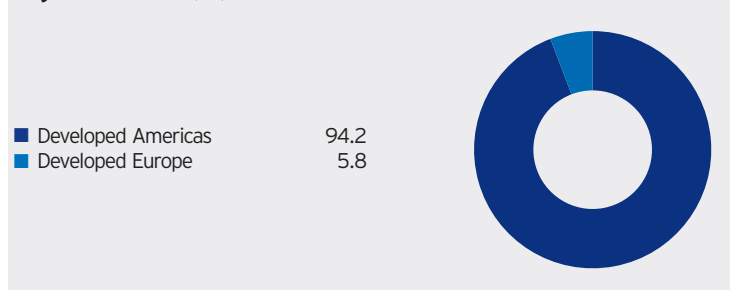
### Bond sector breakdown (%)



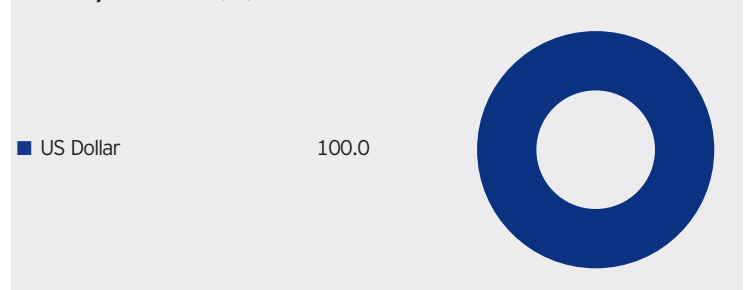
### Maturity breakdown (%)



### Region allocation (%)



### Currency allocation (%)



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

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As of Feb. 28, 2021