

Nasdaq BulletShares® USD High Yield Corporate Bond Indexes

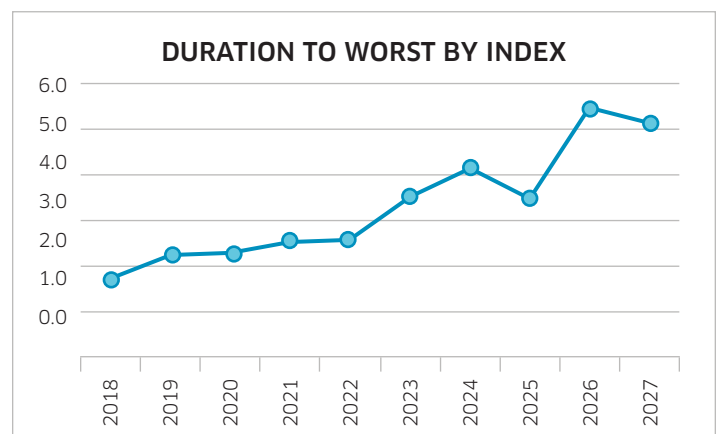
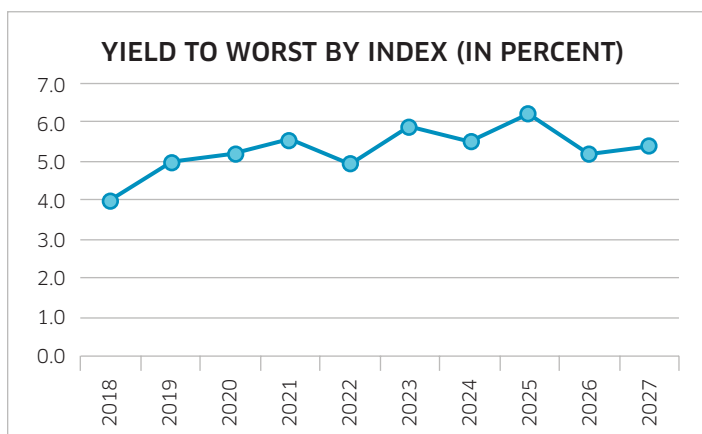
Nasdaq BulletShares® USD High Yield Corporate Bond Indexes provide maturity targeted exposure to the U.S. dollar-denominated high yield corporate bond market. Each Index tracks a diversified basket of bonds with the same annual maturity and is designed to have a return profile similar to that of an individual held-to-maturity bond. The result is a series of fixed income indexes with successive annual maturities. Nasdaq BulletShares indexes are diversified bond portfolios designed to behave like bonds.

Using a transparent, rules-based methodology, each index consists of U.S. dollar-denominated bonds of globally domiciled¹ corporate issuers that pay fixed amounts of taxable interest. Bonds must meet the following criteria to be included:

- Maximum credit rating of BB+ by Standard and Poors, Ba1 by Moody’s Investors Service, Inc. or BB+ by Fitch Inc and a minimum average rating of CCC- from Fitch, S&P and Moody’s.
- Minimum outstanding par amount of \$200 million.

On a semi-annual basis, each bond in the universe of eligible securities is allocated to a specific Nasdaq BulletShares USD High Yield Corporate Bond Index based on its year of maturity, or in some cases effective maturity. Effective maturity is utilized for callable bonds that have been assessed as having a reasonable likelihood of being called by the issuer prior to maturity. The indexes are market value weighted and rebalanced on a monthly basis.

TICKER INDEX	INDEX
BSJKI	2018
BSJKJ	2019
BSJKK	2020
BSJKL	2021
BSJKM	2022
BSJKN	2023
BSJKO	2024
BSJKP	2025
BSJKQ	2026
BSJKR	2027



¹ Companies domiciled in the U.S., Canada, Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, Netherlands, Norway, Portugal, Spain, Sweden, Switzerland, United Kingdom or Japan are included.

Index Top 10 Issues (Issuer, Coupon Rate, Maturity, Index Weight)

Year	Ticker	Issuer	Coupon Rate	Maturity	Weight	Index Weight
2018	BSJKI	DOLLAR TREE INC	5.75%	3/1/23	4.51%	27.09%
		SLM CORPORATION	8.45%	6/15/18	4.37%	
		SPRINT NEXTEL CORPORATION	9.00%	11/15/18	3.25%	
		EMC CORPORATION	1.88%	6/1/18	2.65%	
		CENTENE CORPORATION	5.63%	2/15/21	2.49%	
		ICAHN ENTERPRISES, L.P. / ICAHN ENTERPRISES FINANC	4.88%	3/15/19	2.19%	
		DISH DBS CORPORATION	4.25%	4/1/18	2.07%	
		T-MOBILE USA, INC.	6.63%	4/1/23	1.90%	
		ALGECO SCOTSMAN GLOBAL FINANCE PLC	8.50%	10/15/18	1.86%	
		DIAMOND 1 FINANCE CORPORATION/DIAMOND 2 FINANCE CO	5.88%	6/15/21	1.80%	
2019	BSJKJ	WESTERN DIGITAL CORP.	10.50%	4/1/24	4.50%	25.82%
		PRIME SECURITIES SERVICES BORROWER, LLC AND PRIME	9.25%	5/15/23	4.02%	
		SOLERA, LLC / SOLERA FINANCE, INC.	10.50%	3/1/24	2.66%	
		NEPTUNE FINCO CORP	10.13%	1/15/23	2.41%	
		T-MOBILE USA, INC.	6.38%	3/1/25	2.12%	
		SPRINT CAPITAL CORPORATION	6.90%	5/1/19	2.09%	
		ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA	7.25%	5/15/24	2.07%	
		CCO HOLDINGS, LLC/ CCO HOLDINGS CAPITAL CORP.	5.88%	4/1/24	2.05%	
		DIAMOND 1 FINANCE CORPORATION/DIAMOND 2 FINANCE CO	7.13%	6/15/24	2.03%	
		COMMUNITY HEALTH SYSTEMS INCORPORATED	8.00%	11/15/19	1.88%	
2020	BSJJK	REYNOLDS GROUP ISSUER LLC.	5.75%	10/15/20	2.65%	17.26%
		SOFTBANK CORP	4.50%	4/15/20	2.04%	
		VALEANT PHARMACEUTICALS INTERNATIONAL, INC.	7.00%	3/15/24	1.74%	
		INTELSAT JACKSON HOLDINGS, LTD.	7.25%	10/15/20	1.68%	
		VALEANT PHARMACEUTICALS INTERNATIONAL	5.38%	3/15/20	1.62%	
		EMC CORPORATION	2.65%	6/1/20	1.57%	
		TENET HEALTHCARE CORPORATION	6.00%	10/1/20	1.54%	
		CLEAR CHANNEL WORLDWIDE HOLDINGS INC.	7.63%	3/15/20	1.54%	
		ARDAGH PACKAGING FINANCE PLC / ARDAGH HOLDINGS USA	6.00%	2/15/25	1.46%	
		ICAHN ENTERPRISES, L.P. / ICAHN ENTERPRISES FINANC	6.00%	8/1/20	1.42%	
2021	BSJKL	ALTICE FINANCING S.A.	7.50%	5/15/26	2.32%	16.37%
		CCO HOLDINGS, LLC/ CCO HOLDINGS CAPITAL CORP.	5.75%	2/15/26	2.08%	
		SPRINT CORPORATION	7.25%	9/15/21	1.91%	
		T-MOBILE USA, INC.	6.50%	1/15/26	1.76%	
		DISH DBS CORPORATION	6.75%	6/1/21	1.66%	
		BLACKSTONE CQP HOLDCO	6.50%	3/20/21	1.51%	
		VPII ESCROW CORP.	7.50%	7/15/21	1.34%	
		BMC SOFTWARE FINANCIAL INC.	8.13%	7/15/21	1.34%	
		CCO HOLDINGS, LLC/ CCO HOLDINGS CAPITAL CORP.	5.50%	5/1/26	1.22%	
		BOMBARDIER INC.	8.75%	12/1/21	1.22%	

Year	Ticker	Issuer	Coupon Rate	Maturity	Weight	Index Weight
2022	BSJKM	NUMERICABLE GROUP SA	6.00%	5/15/22	2.04%	14.07%
		CCO HOLDINGS, LLC/ CCO HOLDINGS CAPITAL CORP.	5.13%	5/1/27	1.72%	
		TENET HEALTHCARE CORPORATION	8.13%	4/1/22	1.55%	
		ALTICE SA	7.75%	5/15/22	1.44%	
		SCIENTIFIC GAMES INTERNATIONAL, INC.	10.00%	12/1/22	1.29%	
		NIELSEN FINANCE LLC/NIELSEN FINANCE CO	5.00%	4/15/22	1.27%	
		HCA INC.	7.50%	2/15/22	1.23%	
		SPRINT NEXTEL CORPORATION	6.00%	11/15/22	1.22%	
		SCIENTIFIC GAMES INTERNATIONAL, INC.	7.00%	1/1/22	1.22%	
		DISH DBS CORPORATION	5.88%	7/15/22	1.10%	
2023	BSJKN	SPRINT CORPORATION	7.88%	9/15/23	3.06%	16.63%
		FIRST DATA CORPORATION	7.00%	12/1/23	2.39%	
		VALEANT PHARMACEUTICALS INTERNATIONAL	5.88%	5/15/23	2.01%	
		COMMUNITY HEALTH SYSTEMS INCORPORATED	6.25%	3/31/23	1.88%	
		ALTICE FINANCING S.A.	6.63%	2/15/23	1.46%	
		FREEMPORT-MCMORAN INC	3.88%	3/15/23	1.28%	
		TENET HEALTHCARE CORPORATION	6.75%	6/15/23	1.22%	
		REYNOLDS GROUP ISSUER LLC.	5.13%	7/15/23	1.12%	
		INTELSAT JACKSON HOLDINGS, LTD.	5.50%	8/1/23	1.11%	
		RITE AID CORPORATION	6.13%	4/1/23	1.09%	
2024	BSJKO	SPRINT CORPORATION	7.13%	6/15/24	2.09%	15.36%
		FIRST DATA CORPORATION	5.75%	1/15/24	1.92%	
		FIRST DATA CORPORATION	5.00%	1/15/24	1.64%	
		DISH DBS CORPORATION	5.88%	11/15/24	1.61%	
		TENET HEALTHCARE CORPORATION	4.63%	7/15/24	1.53%	
		DAVITA HEALTHCARE PARTNERS INC.	5.13%	7/15/24	1.48%	
		MPH ACQUISITION HOLDINGS LLC	7.13%	6/1/24	1.37%	
		BWAY HOLDING COMPANY	5.50%	4/15/24	1.28%	
		1011778 B.C. UNLIMITED LIABILITY COMPANY / NEW RED	4.25%	5/15/24	1.23%	
		CHENIERE CORPUS CHRISTI HOLDINGS, LLC	7.00%	6/30/24	1.20%	
2025	BSJKP	VALEANT PHARMACEUTICALS INTERNATIONAL	6.13%	4/15/25	2.76%	18.16%
		FRONTIER COMMUNICATIONS CORPORATION	11.00%	9/15/25	2.53%	
		HCA INC.	5.38%	2/1/25	2.51%	
		WYNN LAS VEGAS, LLC/WYNN LAS VEGAS CAPITAL CORP.	5.50%	3/1/25	1.73%	
		CHENIERE CORPUS CHRISTI HOLDINGS, LLC	5.88%	3/31/25	1.51%	
		SPRINT CORPORATION	7.63%	2/15/25	1.48%	
		ZF NORTH AMERICA CAPITAL, INC.	4.75%	4/29/25	1.47%	
		BOMBARDIER INC.	7.50%	3/15/25	1.42%	
		DAVITA HEALTHCARE PARTNERS INC.	5.00%	5/1/25	1.38%	
		INTELSAT JACKSON HOLDINGS, LTD.	9.75%	7/15/25	1.38%	

Year	Ticker	Issuer	Coupon Rate	Maturity	Weight	Index Weight
2026	BSJKQ	DISH DBS CORPORATION	7.75%	7/1/26	4.87%	36.41%
		POST HOLDINGS INC.	5.00%	8/15/26	4.68%	
		HCA INC.	5.88%	2/15/26	4.32%	
		NOVELIS CORPORATION	5.88%	9/30/26	4.14%	
		NUMERICABLE SFR	7.38%	5/1/26	3.85%	
		KFC HOLDING CO., PIZZA HUT HOLDINGS, LLC TACO BELL	5.25%	6/1/26	2.96%	
		NRG ENERGY, INC.	7.25%	5/15/26	2.94%	
		IMS HEALTH INC	5.00%	10/15/26	2.91%	
		UNITED RENTALS (NORTH AMERICA), INC.	5.88%	9/15/26	2.91%	
		SIRIUS XM HOLDINGS INC	5.38%	7/15/26	2.83%	
2027	BSJKR	CHENIERE CORPUS CHRISTI HOLDINGS, LLC	5.13%	6/30/27	5.04%	42.16%
		SIRIUS XM HOLDINGS INC	5.00%	8/1/27	4.99%	
		NRG ENERGY, INC.	6.63%	1/15/27	4.92%	
		CHESAPEAKE ENERGY CORPORATION	8.00%	6/15/27	4.84%	
		UNITED RENTALS (NORTH AMERICA), INC.	5.50%	5/15/27	4.10%	
		AECOM	5.13%	3/15/27	3.99%	
		ENERGY TRANSFER EQ	5.50%	6/1/27	3.96%	
		ZIGGO SECURED FINANCE BV	5.50%	1/15/27	3.80%	
		WYNN LAS VEGAS, LLC/WYNN LAS VEGAS CAPITAL CORP.	5.25%	5/15/27	3.55%	
		KFC HOLDING CO., PIZZA HUT HOLDINGS, LLC TACO BELL	4.75%	6/1/27	2.98%	

Index Statistics

	BSJKI 2018	BSJKJ 2019	BSJKK 2020	BSJKL 2021	BSJKM 2022	BSJKN 2023	BSJKO 2024	BSJKP 2025	BSJKQ 2026	BSJKR 2027
Weighted Avg. Coupon (%)	5.90	7.00	6.44	6.70	6.35	6.11	6.07	6.29	5.77	5.62
Weighted Avg. Accretive Rating	B1	B2	B2	B2	B2	B2	B2	B2	B1	B1
Weighted Avg. Modified Duration	2.10	3.03	3.11	3.41	3.91	4.41	5.24	5.68	6.57	7.08
Weighted Avg. Years to Maturity	2.64	3.83	3.76	4.10	4.75	5.43	6.52	7.32	8.51	9.35
Weighted Avg. Yield to Maturity (%)	4.48	5.44	5.52	5.85	5.92	6.06	5.59	6.29	5.22	5.37
Current Price	154.09	149.09	153.51	161.26	128.41	126.81	117.88	119.39	114.24	101.47
Market Value (\$B)	63.38	87.81	126.81	127.46	189.05	151.53	122.18	109.60	43.06	27.93

	BSJKI 2018	BSJKJ 2019	BSJKK 2020	BSJKL 2021	BSJKM 2022	BSJKN 2023	BSJKO 2024	BSJKP 2025	BSJKQ 2026	BSJKR 2027
Accrued Income (\$MM)	904.34	1463.88	1888.38	1877.35	2994.40	2414.05	1728.18	1867.81	591.43	381.89
Weighted Avg. Yield to Worst (%)	4.00	5.02	5.15	5.55	4.91	5.91	5.52	6.23	5.20	5.34
Current Yield (%)	5.73	6.60	6.23	6.49	6.26	6.11	5.92	6.35	5.55	5.53
Weighted Avg. Duration to Worst	1.72	2.24	2.29	2.52	2.58	3.52	4.12	3.46	5.47	5.13
Weighted Avg. Effective Duration	1.72	2.24	2.29	2.52	2.58	3.52	4.12	3.46	5.47	5.13
Weighted Avg. Convexity	0.30	0.48	0.46	0.49	0.60	0.70	0.96	1.06	1.43	1.58
# of Bonds	89	126	178	199	256	214	181	161	53	43
Par Value (\$B)	56.01	79.32	118.71	120.32	180.37	146.56	116.88	107.55	40.73	26.89
Top 10 issues (%)	27.09%	25.82%	17.26%	16.37%	14.07%	16.63%	15.36%	18.16%	36.41%	42.16%

Performance

	BSJKI 2018	BSJKJ 2019	BSJKK 2020	BSJKL 2021	BSJKM 2022	BSJKN 2023	BSJKO 2024	BSJKP 2025	BSJKQ 2026	BSJKR 2027
Current Performance As of 12/29/2017										
Index Level	154.09	149.09	153.51	161.26	128.41	126.81	117.88	119.39	114.24	101.47
Daily	0.01%	0.00%	0.02%	0.00%	-0.01%	0.02%	0.00%	-0.03%	-0.02%	0.01%
Month to Date	0.27%	0.21%	0.28%	0.48%	0.50%	0.19%	0.05%	0.18%	-0.11%	0.05%
Inception	54.09%	49.09%	53.51%	61.26%	28.41%	26.81%	17.88%	19.39%	13.70%	1.30%
Historical Performance As of 12/29/2017										
Previous 1 Month	0.31%	0.25%	0.31%	0.50%	0.51%	0.27%	0.10%	0.30%	-0.09%	0.20%
Previous 3 Months	0.57%	0.37%	0.32%	0.79%	0.35%	0.23%	0.36%	0.36%	-0.19%	0.54%
Previous 6 Months	1.37%	1.76%	1.96%	2.55%	2.16%	2.05%	2.95%	2.59%	1.69%	--
Previous 12 Months	4.02%	6.10%	6.73%	7.29%	6.19%	6.67%	8.07%	7.49%	8.38%	--
3 Years	13.63%	11.79%	13.68%	16.92%	20.29%	18.85%	--	--	--	--
Annualized	6.37%	5.87%	6.31%	7.07%	5.13%	6.12%	5.64%	7.79%	8.96%	3.20%

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