

USHY / US High Yield Index II

Index fact sheet as of February 28, 2025

USHY Facts

Ticker

Price Return: USHYTOPR
Total Return: DLJHVAL

Index Launch

January 31, 1996

Base Value

100 on December 31, 1985

Index Currency

USD

Rebalancing Dates

Month Ends

Index Rules

Available at vettafi.com

Index Characteristics

Number of Issues	1,225
Market Value	\$874.12 Billion
Remaining Term	3.83
Modified Duration	3.12
Yield	7.13%
Benchmark Spread	313.06 bps
Asset Swap Spread	313.02 bps

Performance Data

3 Month	1.60%
6 Month	3.58%
Year-to-Date	1.93%
1 Year	9.50%
Annualized 3 Year	4.96%
Annualized 5 Year	4.84%
Annualized 10 Year	4.93%
Since Inception	7.94%

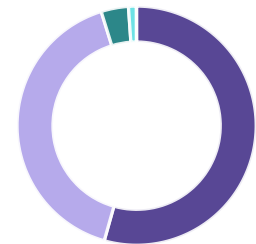
The Credit Suisse US High Yield II Index is a market cap weighted benchmark index that track the US\$-denominated high yield bond market. The index tracks the two most relevant securities per issuer. Relevance is determined by size, issue date and whether there is a call or tender announced which may impact the bonds liquidity. With inception date available as far back as January 1986, the USHY Index provides a comprehensive and consistent picture of the high yield debt market performance. (Note: The index will be rebranded in May of 2025 to: VettaFi US High Yield Index)

Performance of \$1,000 invested



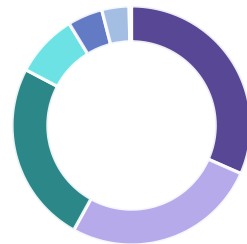
Sector Breakdown

Term Breakdown



Years: 0-4 Years	54.4%
Years: 4-7 Years	40.8%
Years: 7-10 Years	3.7%
Years: 10PLUS Years	1.1%
Years: Non Performing	0.0%

Rating Breakdown



BB	31.6%
Split BB	26.4%
B	24.7%
CCC/Split CCC	8.5%
Split B	4.7%
Split BBB	3.7%
Distressed/Default	0.3%
NR	0.1%

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