

# 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](http://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	313.10 bps
Asset Swap Spread	313.10 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

## Rating Breakdown

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