

FTSE US Treasury 10-30 Years Laddered Bond Index

INDEX CONSTITUENTS

November 2024 Index Profile - Index data as of October 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.375	20340515	2.7224
US TREASURY	3.875	20340815	2.5858
US TREASURY	4.500	20360215	5.2661
US TREASURY	5.000	20370515	2.6619
US TREASURY	4.375	20380215	2.6023
US TREASURY	4.500	20380515	2.7754
US TREASURY	3.500	20390215	2.5092
US TREASURY	4.250	20390515	1.1899
US TREASURY	4.500	20390815	1.2906
US TREASURY	4.375	20391115	1.3830
US TREASURY	4.625	20400215	1.4160
US TREASURY	1.125	20400515	0.7078
US TREASURY	4.375	20400515	0.3713
US TREASURY	1.125	20400815	0.8529
US TREASURY	3.875	20400815	0.3435
US TREASURY	1.375	20401115	0.9960
US TREASURY	4.250	20401115	0.3604
US TREASURY	1.875	20410215	1.2998
US TREASURY	4.750	20410215	0.4005
US TREASURY	2.250	20410515	1.0038
US TREASURY	4.375	20410515	0.3061
US TREASURY	1.750	20410815	1.2114
US TREASURY	3.750	20410815	0.2824
US TREASURY	2.000	20411115	1.0639
US TREASURY	3.125	20411115	0.2738
US TREASURY	2.375	20420215	0.8983
US TREASURY	3.125	20420215	0.2856
US TREASURY	3.000	20420515	0.2873
US TREASURY	3.250	20420515	1.0062
US TREASURY	2.750	20420815	0.3186
US TREASURY	3.375	20420815	0.8817
US TREASURY	2.750	20421115	0.4643
US TREASURY	4.000	20421115	0.9788
US TREASURY	3.125	20430215	0.4174
US TREASURY	3.875	20430215	0.9501
US TREASURY	2.875	20430515	0.5158
US TREASURY	3.875	20430515	0.7708
US TREASURY	3.625	20430815	0.4109
US TREASURY	4.375	20430815	0.8823
US TREASURY	3.750	20431115	0.4292
US TREASURY	4.750	20431115	0.9369
US TREASURY	3.625	20440215	0.4429

INDEX CONSTITUENTS (CONTINUED)

November 2024 Index Profile - Index data as of October 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.500	20440215	0.8946
US TREASURY	3.375	20440515	0.5907
US TREASURY	4.625	20440515	1.3619
US TREASURY	3.125	20440815	0.7215
US TREASURY	4.125	20440815	1.2578
US TREASURY	3.000	20441115	0.6098
US TREASURY	2.500	20450215	0.7487
US TREASURY	3.000	20450515	1.1222
US TREASURY	2.875	20450815	1.4887
US TREASURY	3.000	20451115	0.9311
US TREASURY	2.500	20460215	1.7232
US TREASURY	2.500	20460515	1.3225
US TREASURY	2.250	20460815	1.5548
US TREASURY	2.875	20461115	0.7960
US TREASURY	3.000	20470215	1.5798
US TREASURY	3.000	20470515	0.9759
US TREASURY	2.750	20470815	1.3285
US TREASURY	2.750	20471115	1.3489
US TREASURY	3.000	20480215	1.5935
US TREASURY	3.125	20480515	1.1891
US TREASURY	3.000	20480815	1.2707
US TREASURY	3.375	20481115	1.4009
US TREASURY	3.000	20490215	1.3700
US TREASURY	2.875	20490515	1.4782
US TREASURY	2.250	20490815	1.2151
US TREASURY	2.375	20491115	1.1815
US TREASURY	2.000	20500215	1.3465
US TREASURY	1.250	20500515	1.0810
US TREASURY	1.375	20500815	1.2458
US TREASURY	1.625	20501115	1.3262
US TREASURY	1.875	20510215	1.5662
US TREASURY	2.375	20510515	1.4788
US TREASURY	2.000	20510815	1.3263
US TREASURY	1.875	20511115	1.2060
US TREASURY	2.250	20520215	1.1992
US TREASURY	2.875	20520515	1.2241
US TREASURY	3.000	20520815	1.1842
US TREASURY	4.000	20521115	1.4593
US TREASURY	3.625	20530215	1.3398
US TREASURY	3.625	20530515	1.0511
US TREASURY	4.125	20530815	1.2607
US TREASURY	4.750	20531115	1.4830

INDEX CONSTITUENTS (CONTINUED)

November 2024 Index Profile - Index data as of October 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.250	20540215	1.4130

Sources: LSEG

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", Beyond Ratings®, and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.