

FTSE US Treasury 1-3 Years Laddered Bond Index

Sovereign | US Dollar

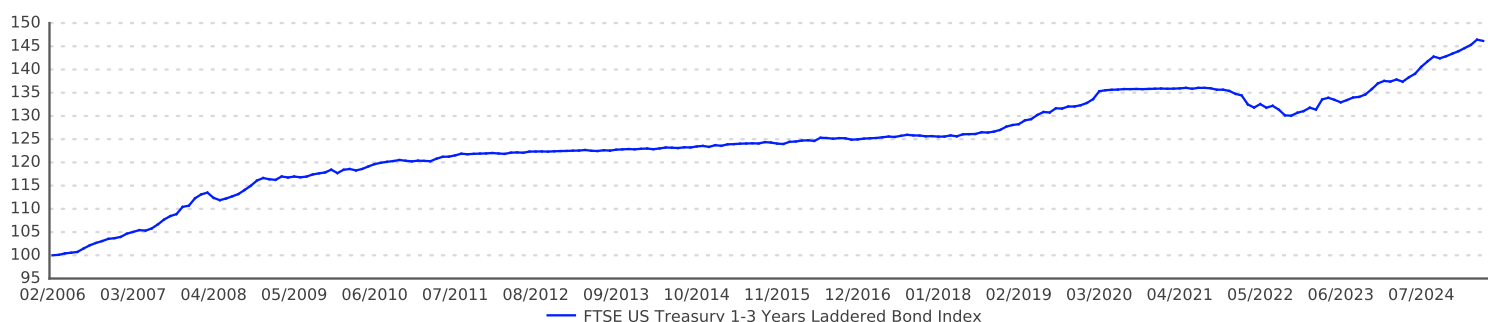
The FTSE US Treasury 1-3 Years Laddered Bond Index is composed of qualifying US Treasury bonds, selected based on the weighted average life at the annual rebalance. The index is composed of individual rungs defined as single year buckets within the ladder. At the annual rebalance, the ladder rungs will be equally weighted. At monthly reconstitution, the existing bonds in the index will not change ladder rungs, only newly issued eligible bonds can be added. If new bonds are added into a rung during monthly reconstitution, the bonds within will be reweighted by market capitalisation, holding the relative weight of the rung constant as of the index fixing date.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE US Treasury 1-3 Years Laddered Bond Index	95	4,607.46	4,557.60	100.00	2.92	1.73	4.00	1.64	-0
0-1 Year	13	548.41	544.83	11.95	2.91	0.85	4.22	0.83	0
1-3 Years	82	4,059.06	4,012.77	88.05	2.93	1.85	3.97	1.76	-0

* In USD billions

HISTORICAL INDEX LEVEL (Unhedged)



	Return*	Standard Deviation*
FTSE US Treasury 1-3 Years Laddered Bond Index	1.99	1.30

* Annualized Since Base Date (in %)

ANNUALIZED RETURNS (in %)

	USD
	Unhedged
YTD*	1.92
1 Year	5.67
3 Years	3.31
5 Years	1.51

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Weighted Average Life:	Bonds must have a weighted average life between 1-3, 3-10, or 10-30 years to qualify for the relevant laddered index
Minimum Maturity:	No Rating Criteria
Minimum Issue Size:	USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
Weighting:	Ladder Rungs are equally weighted within each index at annual rebalance Bonds within each rung are weighted by market capitalisation
Rebalancing:	Annually; rebalance will be effective at February month end reflected in the March profile
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service 4:00 p.m. (New York)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	December 31, 2005

VENDOR CODES

CFIULDS FTSE US Treasury 1-3 Years Laddered Bond Index, in USD terms

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