

FTSE US Treasury Floating-Rate Note Index

Sovereign | US Dollar

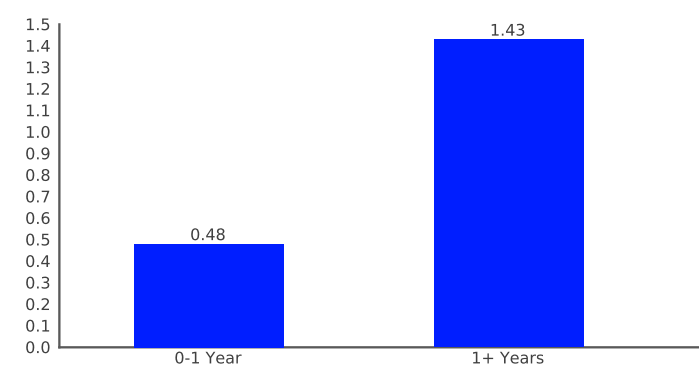
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury Floating-Rate Note (FRN) Index tracks the short part of the US Treasury market and is comprised of US Treasury floating-rate securities with time-to-maturity greater than or equal to one month. Floating-rate notes are securities with payments that adjust to reflect changes in the interest rate.

INDEX PROFILE

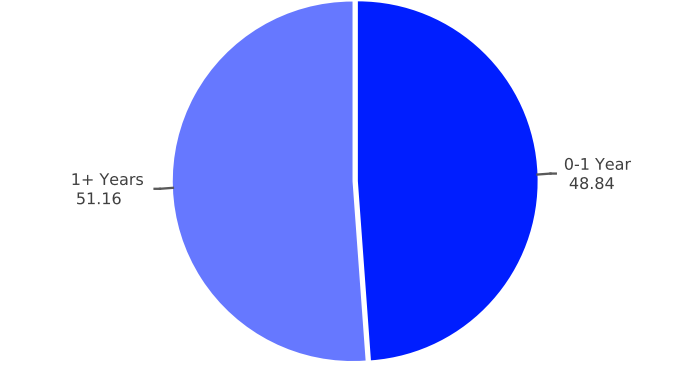
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration |
|-----------------------|-------------|-------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|
| US Treasury FRN Index | 8 | 617.79 | 623.02 | 100.00 | 4.41 | 0.97 | 3.96 | 0.02 |
| 0-1 Year | 4 | 301.84 | 304.29 | 48.84 | 4.41 | 0.48 | 4.08 | 0.02 |
| 1+ Years | 4 | 315.95 | 318.73 | 51.16 | 4.40 | 1.43 | 3.85 | 0.02 |

* in USD billion

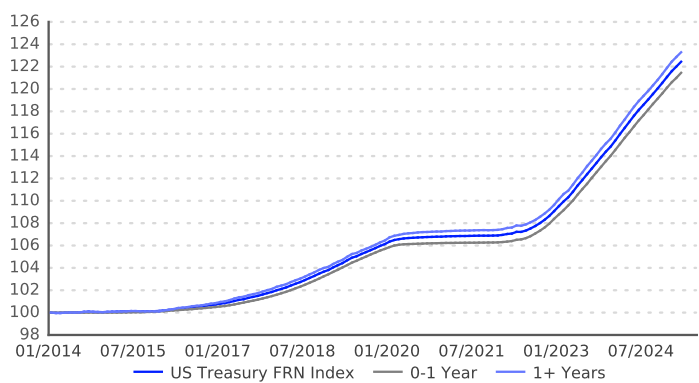
AVERAGE LIFE (in Years)



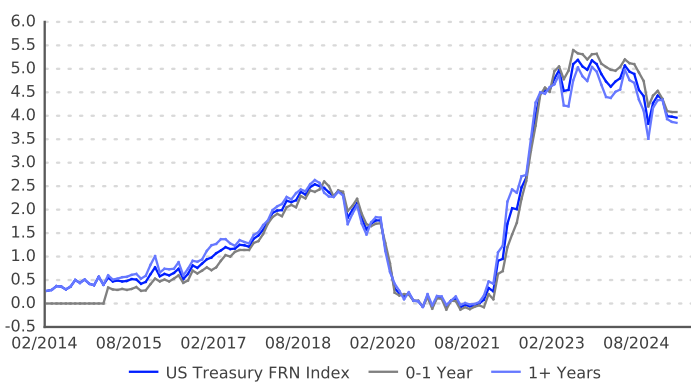
MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

| | YTD* | 1 Year | 3 Years | 5 Years | Return** | Standard Deviation** |
|-----------------------|------|--------|---------|---------|----------|----------------------|
| US Treasury FRN Index | 1.12 | 5.08 | 4.57 | 2.82 | 1.83 | 0.55 |
| 0-1 Year | 1.10 | 5.03 | 4.51 | 2.74 | 1.76 | 0.55 |
| 1+ Years | 1.14 | 5.13 | 4.64 | 2.88 | 1.89 | 0.56 |

* Not annualized.
** Since base date.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|------------------------|--|
| Coupon: | Floating-rate |
| Currency: | USD |
| Minimum Maturity: | At least on month |
| Minimum Issue Size: | USD 5 billion public amount outstanding (excludes Federal Reserve holdings) |
| Composition | Securities included: US Treasury floating-rate note. Securities excluded: Fixed-rate US Treasury bills, callable, and non-callable securities, TIPS, and STRIPS |
| Weighting: | Market Capitalisation |
| Rebalancing: | Once a month at the end of the month |
| Pricing: | LSEG Pricing Service bid-side 3:00 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. |
| Base Date: | January 31, 2014 |

VENDOR CODES

SBUSTFRN FTSE US Treasury Floating-Rate Note Index, in USD terms

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