

FTSE US Treasury Short Duration Index

INDEX CONSTITUENTS

April 2025 Index Profile - Index data as of March 31, 2025

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.375	20250430	0.6402
US TREASURY	2.875	20250430	0.3796
US TREASURY	3.875	20250430	0.6541
US TREASURY	4.404	20250430	1.0544
US TREASURY	0.000	20250501	3.4687
US TREASURY	0.000	20250506	2.1322
US TREASURY	0.000	20250508	3.4657
US TREASURY	0.000	20250513	2.1304
US TREASURY	0.000	20250515	3.0951
US TREASURY	2.125	20250515	0.7796
US TREASURY	2.750	20250515	0.6805
US TREASURY	0.000	20250520	2.1287
US TREASURY	0.000	20250522	2.3268
US TREASURY	0.000	20250527	0.9793
US TREASURY	0.000	20250529	2.2639
US TREASURY	0.250	20250531	0.6129
US TREASURY	2.875	20250531	0.3492
US TREASURY	4.250	20250531	0.6559
US TREASURY	0.000	20250603	0.9785
US TREASURY	0.000	20250605	2.2623
US TREASURY	0.000	20250610	0.9777
US TREASURY	0.000	20250612	2.9628
US TREASURY	2.875	20250615	0.6812
US TREASURY	0.000	20250617	0.9464
US TREASURY	0.000	20250620	2.2582
US TREASURY	0.000	20250624	0.9151
US TREASURY	0.000	20250626	2.2567
US TREASURY	0.250	20250630	0.6628
US TREASURY	2.750	20250630	0.2685
US TREASURY	4.625	20250630	0.6547
US TREASURY	0.000	20250701	0.9144
US TREASURY	0.000	20250703	1.0969
US TREASURY	0.000	20250708	0.9136
US TREASURY	0.000	20250710	1.7962
US TREASURY	0.000	20250715	0.9129
US TREASURY	3.000	20250715	0.6638
US TREASURY	0.000	20250717	1.0952
US TREASURY	0.000	20250722	0.9121
US TREASURY	0.000	20250724	1.0943
US TREASURY	0.000	20250731	1.0933
US TREASURY	0.250	20250731	0.6194
US TREASURY	2.875	20250731	0.3209

INDEX CONSTITUENTS (CONTINUED)

April 2025 Index Profile - Index data as of March 31, 2025

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.360	20250731	1.1154
US TREASURY	4.750	20250731	0.5546
US TREASURY	0.000	20250807	1.7905
US TREASURY	0.000	20250814	1.0917
US TREASURY	2.000	20250815	0.7759
US TREASURY	3.125	20250815	0.5710
US TREASURY	0.000	20250821	1.0606
US TREASURY	0.000	20250828	1.0295
US TREASURY	0.250	20250831	0.6659
US TREASURY	2.750	20250831	0.3317
US TREASURY	5.000	20250831	0.6740
US TREASURY	0.000	20250904	1.7239
US TREASURY	0.000	20250911	1.0279
US TREASURY	3.500	20250915	0.6304
US TREASURY	0.000	20250918	1.0271
US TREASURY	0.000	20250925	1.0263
US TREASURY	0.250	20250930	0.7869
US TREASURY	3.000	20250930	0.3388
US TREASURY	5.000	20250930	0.7331
US TREASURY	0.000	20251002	0.7237
US TREASURY	4.250	20251015	0.6227
US TREASURY	0.000	20251030	0.7218
US TREASURY	0.250	20251031	0.7727
US TREASURY	3.000	20251031	0.2905
US TREASURY	4.405	20251031	1.2114
US TREASURY	5.000	20251031	0.7593
US TREASURY	2.250	20251115	0.8951
US TREASURY	4.500	20251115	0.6267
US TREASURY	0.000	20251128	0.7199
US TREASURY	0.375	20251130	0.7132
US TREASURY	2.875	20251130	0.3258
US TREASURY	4.875	20251130	0.7686
US TREASURY	4.000	20251215	0.6227
US TREASURY	0.000	20251226	0.7178
US TREASURY	0.375	20251231	0.8226
US TREASURY	2.625	20251231	0.3306
US TREASURY	4.250	20251231	0.8878
US TREASURY	3.875	20260115	0.6199
US TREASURY	0.000	20260122	0.7154
US TREASURY	0.375	20260131	0.8854
US TREASURY	2.625	20260131	0.3776
US TREASURY	4.250	20260131	0.9314

INDEX CONSTITUENTS (CONTINUED)

April 2025 Index Profile - Index data as of March 31, 2025

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	4.480	20260131	1.3057
US TREASURY	1.625	20260215	0.7573
US TREASURY	4.000	20260215	0.6129
US TREASURY	6.000	20260215	0.0976
US TREASURY	0.000	20260219	0.7133
US TREASURY	0.500	20260228	0.8333
US TREASURY	2.500	20260228	0.3969
US TREASURY	4.625	20260228	0.9716
US TREASURY	4.625	20260315	0.6180
US TREASURY	0.000	20260319	0.7114
US TREASURY	4.385	20260430	1.3351
US TREASURY	4.417	20260731	1.3364
US TREASURY	4.440	20261031	1.3372
US TREASURY	4.333	20270131	0.9006

Sources: LSEG

© 2025 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.