

FTSE US Treasury Short Duration Index

INDEX CONSTITUENTS

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.000	20240430	2.3678
US TREASURY	2.000	20240430	0.4001
US TREASURY	2.250	20240430	0.5755
US TREASURY	2.500	20240430	0.7878
US TREASURY	5.240	20240430	1.1174
US TREASURY	0.000	20240502	3.5992
US TREASURY	0.000	20240507	2.3656
US TREASURY	0.000	20240509	2.3812
US TREASURY	0.000	20240514	2.3629
US TREASURY	0.250	20240515	0.7979
US TREASURY	2.500	20240515	0.9587
US TREASURY	0.000	20240516	2.9606
US TREASURY	0.000	20240521	2.3121
US TREASURY	0.000	20240523	2.3759
US TREASURY	0.000	20240528	0.9691
US TREASURY	0.000	20240530	2.3735
US TREASURY	2.000	20240531	0.6619
US TREASURY	2.500	20240531	0.7684
US TREASURY	0.000	20240604	0.9682
US TREASURY	0.000	20240606	2.3713
US TREASURY	0.000	20240611	0.9672
US TREASURY	0.000	20240613	2.9812
US TREASURY	0.250	20240615	0.8141
US TREASURY	0.000	20240618	0.9662
US TREASURY	0.000	20240620	2.3179
US TREASURY	0.000	20240625	0.9653
US TREASURY	0.000	20240627	1.0935
US TREASURY	1.750	20240630	0.5198
US TREASURY	2.000	20240630	0.3797
US TREASURY	3.000	20240630	0.7506
US TREASURY	0.000	20240702	0.9642
US TREASURY	0.000	20240705	1.0923
US TREASURY	0.000	20240709	0.9633
US TREASURY	0.000	20240711	1.7013
US TREASURY	0.375	20240715	0.7101
US TREASURY	0.000	20240716	0.9622
US TREASURY	0.000	20240718	1.0902
US TREASURY	0.000	20240723	0.9612
US TREASURY	0.000	20240725	1.1212
US TREASURY	1.750	20240731	0.5453
US TREASURY	2.125	20240731	0.3540
US TREASURY	3.000	20240731	0.7308

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US TREASURY	5.352	20240731	1.1175
US TREASURY	0.000	20240801	1.1200
US TREASURY	0.000	20240808	1.7584
US TREASURY	0.000	20240815	1.1179
US TREASURY	0.375	20240815	0.8114
US TREASURY	2.375	20240815	0.9754
US TREASURY	0.000	20240822	1.1167
US TREASURY	0.000	20240829	1.1159
US TREASURY	1.250	20240831	0.4818
US TREASURY	1.875	20240831	0.4031
US TREASURY	3.250	20240831	0.7125
US TREASURY	0.000	20240905	1.7833
US TREASURY	0.000	20240912	1.1136
US TREASURY	0.375	20240915	0.9227
US TREASURY	0.000	20240919	1.1123
US TREASURY	1.500	20240930	0.4953
US TREASURY	2.125	20240930	0.3448
US TREASURY	4.250	20240930	0.6967
US TREASURY	0.000	20241003	0.6978
US TREASURY	0.625	20241015	0.9243
US TREASURY	0.000	20241031	0.6955
US TREASURY	1.500	20241031	0.4800
US TREASURY	2.250	20241031	0.3529
US TREASURY	4.375	20241031	0.6929
US TREASURY	5.455	20241031	1.1179
US TREASURY	0.750	20241115	0.8521
US TREASURY	2.250	20241115	0.9557
US TREASURY	0.000	20241129	0.6929
US TREASURY	1.500	20241130	0.5468
US TREASURY	2.125	20241130	0.3676
US TREASURY	4.500	20241130	0.6909
US TREASURY	1.000	20241215	0.8568
US TREASURY	0.000	20241226	0.6906
US TREASURY	1.750	20241231	0.5001
US TREASURY	2.250	20241231	0.4030
US TREASURY	4.250	20241231	0.6864
US TREASURY	1.125	20250115	0.8230
US TREASURY	0.000	20250123	0.7195
US TREASURY	1.375	20250131	0.4599
US TREASURY	2.500	20250131	0.4173
US TREASURY	4.125	20250131	0.6830
US TREASURY	5.515	20250131	1.1191

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

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US TREASURY	1.500	20250215	0.7907
US TREASURY	2.000	20250215	0.8471
US TREASURY	0.000	20250220	0.7165
US TREASURY	1.125	20250228	0.5089
US TREASURY	2.750	20250228	0.4227
US TREASURY	4.625	20250228	0.6837
US TREASURY	1.750	20250315	0.7584
US TREASURY	0.000	20250320	0.7140
US TREASURY	5.484	20250430	1.1182
US TREASURY	5.440	20250731	1.1818
US TREASURY	5.485	20251031	1.2836
US TREASURY	5.560	20260131	0.9225

Sources: FTSE Russell and Refinitiv

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