U.S. TREASURY FIXED INCOME FAMILY
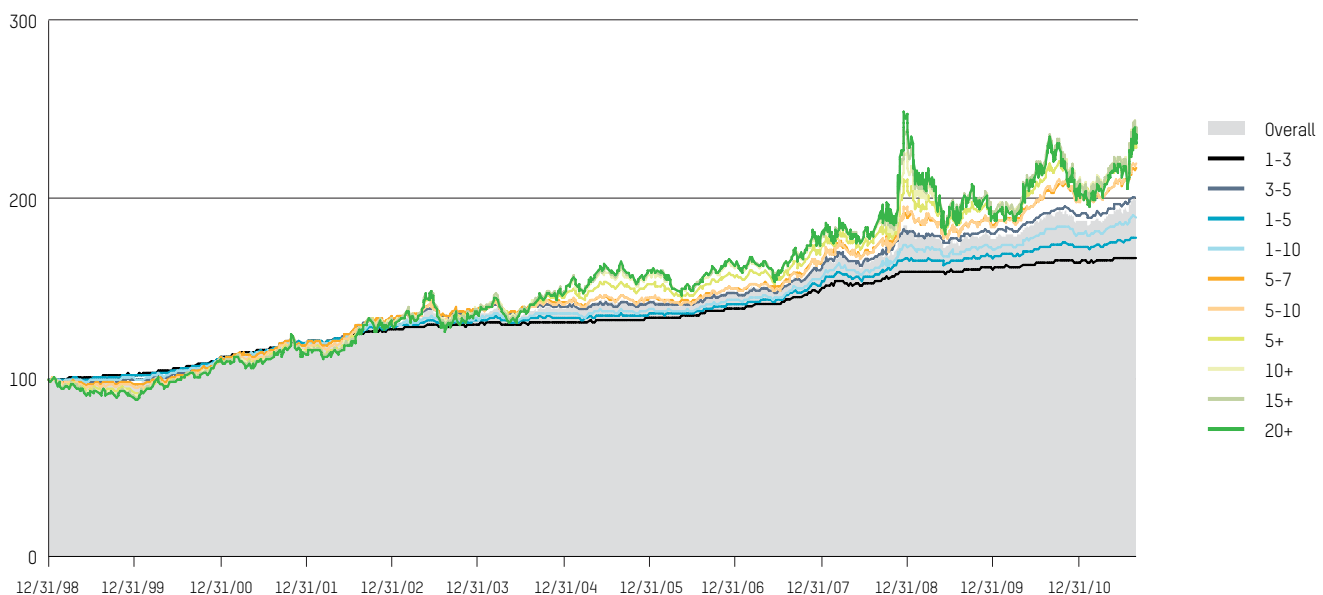
NASDAQ OMX®
Global Indexes

COMPREHENSIVE | TRANSPARENT | INVESTABLE

NASDAQ OMX®, in partnership with PC-Bond Analytics, offers a family of U.S. Treasury indexes - the RBC Insight Total Return U.S. Treasury (TRUST) Indexes. This index series is designed to be a transparent and broad measure of the U.S. Treasury Note and Bond market while providing a unique view into the active U.S. debt issuance market via a daily rebalance methodology. The RBC Insight TRUST Overall U.S. Treasury Index (NQUSTAG) contains 208 bonds. The family consists of NQUSTAG plus ten sub-indexes separated by term. In addition, NASDAQ OMX and PC-Bond Analytics offer stripped versions of the 11 indexes to exclude stripped securities. Returns are calculated and rebalanced daily by PC-Bond Analytics and are weighted by market capitalization. The RBC Insight TRUST Indexes are the only daily-rebalanced U.S. Treasury indexes in the marketplace and have history dating back to December 31, 1998. Find out more about this series at **www.nasdaqomx.com/indexes/usfixedincome.aspx**.

RBC Insight TRUST Overall U.S. Treasury Index	
○ RBC Insight TRUST 20+ year	○ RBC Insight TRUST 5 to 7 year
○ RBC Insight TRUST 15+ year	○ RBC Insight TRUST 3 to 5 year
○ RBC Insight TRUST 10+ year	○ RBC Insight TRUST 1 to 10 year
○ RBC Insight TRUST 5+ year	○ RBC Insight TRUST 1 to 5 year
○ RBC Insight TRUST 5 to 10 year	○ RBC Insight TRUST 1 to 3 year

PERFORMANCE

CHARACTERISTICS

	1 - 3	3 - 5	1 - 5	1 - 10	5 - 7	5 - 10	5+	10+	15+	20+	OVERALL
Average Yield	0.21%	0.63%	0.37%	0.77%	1.23%	1.52%	2.12%	3.24%	3.40%	3.51%	1.15%
Average Duration	1.89	3.85	2.65	3.94	5.49	6.39	9.26	14.62	15.82	16.86	5.60
Average Life	1.92	4.05	2.75	4.28	6.00	7.20	12.85	23.41	25.77	28.00	7.25
Average Coupon	1.74%	2.73%	2.13%	2.62%	3.30%	3.56%	4.10%	5.12%	4.70%	4.38%	3.01%
No. of Bonds	69	45	114	172	37	58	94	36	26	16	208
Total Market Value ($ Billion)	1,982	1,276	3,258	4,963	916	1,704	2,616	911	753	598	5,874

RETURNS

	1 - 3	3 - 5	1 - 5	1 - 10	5 - 7	5 - 10	5+	10+	15+	20+	OVERALL
1999	2.8%	-0.2%	1.8%	0.3%	-2.4%	-4.0%	-7.0%	-8.6%	-9.2%	-10.1%	-2.5%
2000	8.1%	11.0%	9.0%	10.3%	13.3%	14.1%	18.4%	20.7%	21.5%	22.0%	13.6%
2001	8.5%	8.7%	8.5%	8.2%	8.0%	7.3%	5.6%	4.7%	4.4%	4.0%	6.9%
2002	6.0%	11.3%	7.6%	9.0%	13.2%	13.8%	15.1%	15.8%	16.1%	16.5%	11.1%
2003	1.9%	2.6%	2.1%	2.2%	2.7%	2.3%	2.7%	3.1%	2.7%	2.2%	2.4%
2004	0.9%	2.2%	1.3%	2.0%	3.0%	4.0%	6.1%	7.6%	8.3%	8.9%	3.5%
2005	1.6%	0.9%	1.3%	1.5%	1.3%	2.1%	4.7%	6.6%	7.6%	8.7%	2.8%
2006	3.9%	3.5%	3.8%	3.6%	3.3%	2.9%	2.3%	1.8%	1.4%	0.9%	3.1%
2007	7.4%	10.0%	8.3%	8.9%	10.6%	10.4%	10.2%	10.1%	10.2%	10.5%	9.1%
2008	6.8%	12.3%	8.9%	11.5%	15.3%	17.0%	20.4%	24.7%	30.1%	34.6%	14.1%
2009	0.8%	-0.7%	0.2%	-1.4%	-3.2%	-4.8%	-8.3%	-12.9%	-17.4%	-21.3%	-3.7%
2010	2.5%	6.1%	3.9%	5.5%	8.3%	9.0%	9.3%	9.7%	9.8%	9.4%	6.1%
YTD 2011	1.5%	5.3%	3.0%	5.1%	8.4%	9.5%	10.9%	12.6%	12.6%	12.3%	6.3%

TOP TEN COMPONENTS

MUCID	PRICE	ADJUSTED ORIGINAL PAR VALUE ($B)	MARKET WEIGHT	PAR WEIGHT	SUB INDEX	CUSIP	MATURITY DATE	YIELD	MODIFIED DURATION	CONVEXITY	RATING	TERM
101091	113.95	69,258.5	1.34	1.30	5 - 10 Years	912828MP2	2/15/2020	1.84	7.36	0.62	AAA	8.73
107521	113.18	66,784.5	1.28	1.25	5 - 10 Years	912828PX2	2/15/2021	2.08	8.09	0.76	AAA	9.76
108766	108.62	66,000.1	1.23	1.23	5 - 10 Years	912828QN3	5/15/2021	2.14	8.35	0.80	AAA	10.01
105578	104.76	67,177.3	1.20	1.25	5 - 10 Years	912828PC8	11/15/2020	2.05	8.12	0.75	AAA	9.50
102142	112.83	57,591.9	1.11	1.07	5 - 10 Years	912828ND8	5/15/2020	1.89	7.52	0.66	AAA	8.98
100116	112.16	55,188.7	1.06	1.03	5 - 10 Years	912828LY4	11/15/2019	1.78	7.18	0.59	AAA	8.47
98244	110.67	49,534.2	0.94	0.92	5 - 10 Years	912828KQ2	5/15/2019	1.64	6.84	0.54	AAA	7.95
100120	115.25	46,388.6	0.92	0.87	10+ Years	912810QD3	11/15/2039	3.52	16.83	3.90	AAA	29.10
101094	119.91	41,443.3	0.84	0.77	10+ Years	912810QE1	2/15/2040	3.51	16.89	3.91	AAA	29.36
108767	115.38	42,000.0	0.83	0.78	10+ Years	912810QQ4	5/15/2041	3.53	17.32	4.17	AAA	30.65

ABOUT THE INDEX FAMILY

ISSUER	U.S. Treasury
BOND TYPE	Bonds included are semi-annual pay bullet securities with no call or options features and callable notes and bonds.
RATING	The index uses a proprietary bond rating system.
TERM	The TRUST Index is divided into 10 sub-indexes according to term.
MATURITY	Bonds have a remaining effective term to maturity of at least one year.
MIN ISSUE SIZE	Bonds must meet minimum size requirements. The minimum size is $100M USD.
BASE DATE	December 31, 1998
PRICING SOURCE	The securities that comprise the TRUST Index are priced using inputs from RBC Capital Markets New York, a recognized Primary Dealer of U.S. Treasury Issues. The index is constructed using bid side market prices as of 3:00 p.m., ET.
SETTLEMENT CONVENTIONS	Accrued interest on bonds in the index is calculated assuming same day settlement. Treasury Notes and Bonds accrue interest using an actual/actual day count convention. When the last calendar day in a month is not a business day, accrued interest is calculated to the last business day of the month.
INDEX FREQUENCY & REINVESTMENT	The index is calculated and rebalanced daily. Coupon income, realized and unrealized, is reinvested daily across all bonds in the index in proportion to their market values.
INDEX REBALANCE	The index is reviewed and rebalanced daily.
INDEX HOLDINGS	The index holds the adjusted amount outstanding of each bond multiplied by the price of each bond; the index weights the bonds through market capitalization.

NOTES

1. Yield, duration, life, coupon, number of bonds, and total market value statistics are all as of 8/31/2011.
2. Graph data is from 12/31/1998 – 8/31/2011. All indexes are based at 100.
3. YTD 2011 returns are through 8/31/2011.

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More Information

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