Parametric U.S. Treasury Ladder

Strategy overview

Investment objective

To seek predictable income and capital preservation from high-quality U.S. Treasuries.

Treasury laddered investment approach

Treasury laddered bond portfolios are constructed with the goal of maintaining principal protection and producing predictable cash flows— which are especially beneficial during environments of volatile interest rates and credit stress. Professional, customized management can offer important potential benefits to bond investors.

Why managed Treasury ladders?

Client customization

Maturity

- 1-12 month
- 1-24 month
- 1-5 year

Minimum investment

- Minimum investment of $100,000

How does a laddered portfolio work?

A laddered portfolio equally weights Treasuries by maturities. Proceeds of maturing Treasuries are generally reinvested into longer maturities, potentially at higher yields.

What are the potential benefits?

- The ladder structure may provide the opportunity to increase returns in rising interest rate scenarios. Even maturities provide stable annual income.
- **Principal Protection:** Seek to minimize the impact of interest rate risk by systematically reinvesting proceeds of maturing bonds bonds—often at potentially higher yields.

Tools for transition

Transition analysis report

For clients with existing portfolios, Parametric can provide a detailed analysis of current holdings and how they would be transitioned to a Parametric U.S. Treasury Ladder SMA.

Sample portfolio report

A personalized report detailing the holdings and structure breakdown of a hypothetical Parametric U.S. Treasury Ladder SMA.

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Parametric is located at 800 Fifth Avenue, Suite 2800, Seattle, WA 98104. For more information regarding Parametric and its investment strategies, including a list of composites, or to request a copy of Parametric's Form ADV, please contact us at 206.694.5575 or visit our website, www.parametricportfolio.com.