FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

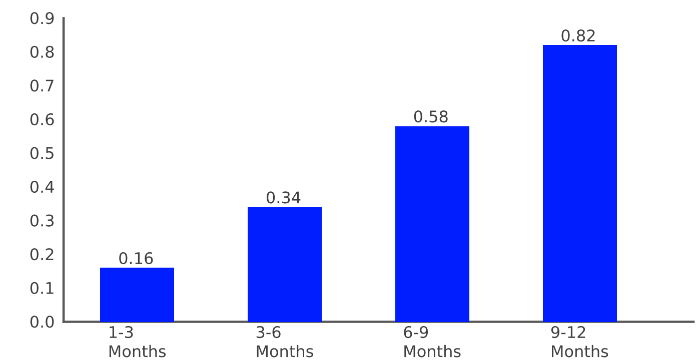
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone index series to track the performance of US Treasury Bills and Bonds, as well as term segments.

INDEX PROFILE

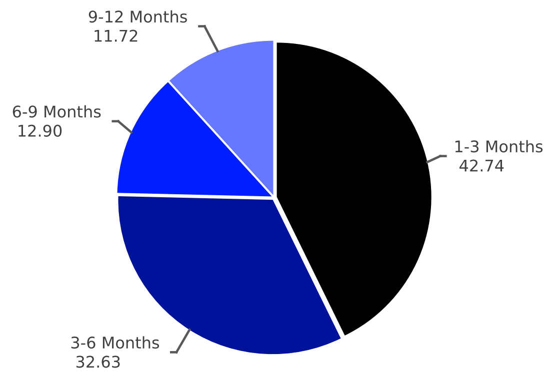
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	86	5314.38	5242.97	100.00	0.71	0.36	5.31	0.35
1-3 Months	24	2257.65	2241.04	42.74	0.21	0.16	5.28	0.16
3-6 Months	29	1738.02	1710.67	32.63	0.55	0.35	5.35	0.34
6-9 Months	17	688.18	676.61	12.91	1.66	0.60	5.35	0.58
9-12 Months	16	630.52	614.65	11.72	1.89	0.85	5.29	0.82
US Treasury Bill 0-1 Year Index	40	3505.87	3454.49	65.89	0.00	0.28	5.31	0.27
US Treasury Bond 0-1 Year Index	46	1808.51	1788.48	34.11	2.08	0.52	5.33	0.50

* in USD billion

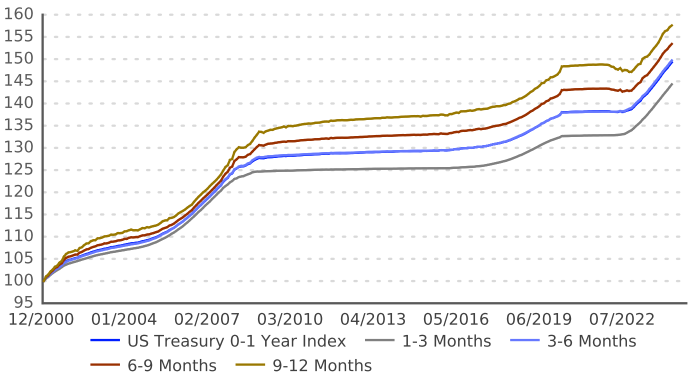
EFFECTIVE DURATION (in Years)



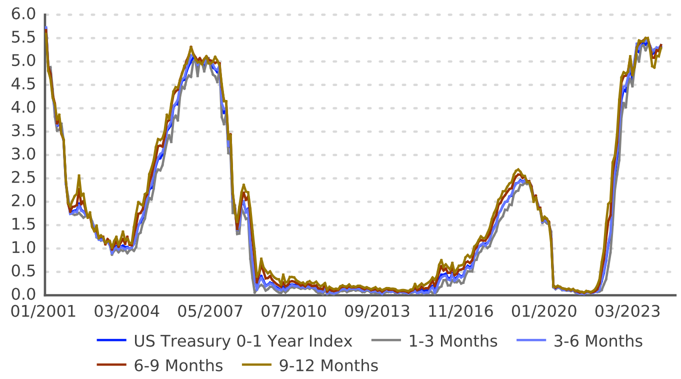
MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



Source: FTSE Russell as of April 30, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	YTD*	1 Year	3 Years	5 Years	Return**	Standard Deviation**
US Treasury 0-1 Year Index	1.65	5.27	2.60	2.06	1.73	0.55
1-3 Months	1.76	5.43	2.81	2.08	1.58	0.51
3-6 Months	1.70	5.37	2.72	2.12	1.74	0.55
6-9 Months	1.48	5.00	2.30	1.98	1.85	0.63
9-12 Months	1.23	4.78	1.95	1.88	1.97	0.75
US Treasury Bill 0-1 Year Index	1.70	5.36	2.71	2.07	1.66	0.53
US Treasury Bond 0-1 Year Index	1.54	5.12	2.41	2.02	1.82	0.59

* Not annualized.
** Since base date.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed rate
Currency:	USD
Minimum Maturity:	At least one month and less than one year
Minimum Issue Size:	USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
Composition	Securities included: Fixed-rate US Treasury bills, notes, and bonds Securities excluded: Variable rate, floating-rate, TIPS, and STRIPS
Weighting:	Market Capitalisation
Rebalancing:	Once a month at the end of the month
Pricing:	Refinitiv 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:	December 31, 2000

VENDOR CODES

SBUST01	FTSE US Treasury 0-1 Year Index, in USD terms
SBUSTBL	FTSE US Treasury Bill 0-1 Year Index, in USD terms
SBUSTN01	FTSE US Treasury Bond 0-1 Year Index, in USD terms

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