

# FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

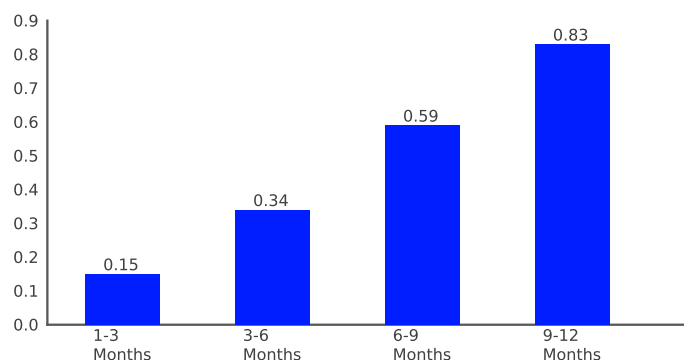
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone index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

## INDEX PROFILE

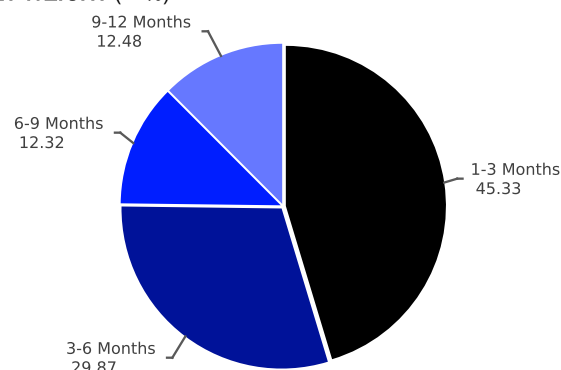
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>US Treasury 0-1 Year Index</b>	<b>90</b>	<b>5915.04</b>	<b>5869.35</b>	<b>100.00</b>	<b>0.91</b>	<b>0.36</b>	<b>4.21</b>	<b>0.34</b>
1-3 Months	26	2673.47	2660.69	45.33	0.32	0.15	4.22	0.15
3-6 Months	30	1772.79	1752.93	29.87	0.72	0.35	4.25	0.34
6-9 Months	17	727.05	723.20	12.32	2.18	0.61	4.17	0.59
9-12 Months	17	741.72	732.53	12.48	2.24	0.86	4.11	0.83
US Treasury Bill 0-1 Year Index	41	3950.79	3906.99	66.57	0.00	0.27	4.20	0.26
US Treasury Bond 0-1 Year Index	49	1964.24	1962.36	33.43	2.73	0.53	4.23	0.52

\* in USD billion

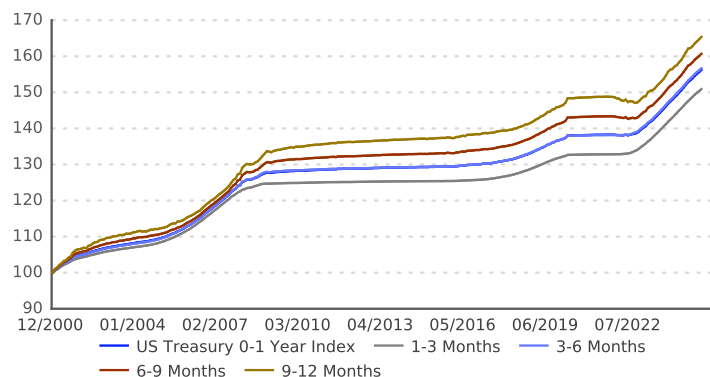
## EFFECTIVE DURATION (in Years)



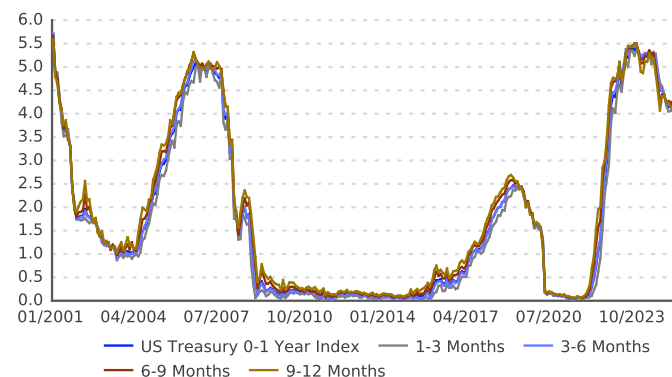
## MARKET WEIGHT (in %)



## HISTORICAL INDEX LEVEL



## HISTORICAL YIELD TO MATURITY



ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	YTD*	1 Year	3 Years	5 Years	Return**	Standard Deviation**
US Treasury 0-1 Year Index	1.05	5.08	4.19	2.51	1.86	0.57
1-3 Months	1.05	5.03	4.33	2.61	1.71	0.53
3-6 Months	1.04	5.09	4.28	2.58	1.87	0.57
6-9 Months	1.05	5.11	3.98	2.36	1.98	0.64
9-12 Months	1.10	5.22	3.82	2.20	2.10	0.76
US Treasury Bill 0-1 Year Index	1.04	5.06	4.27	2.57	1.79	0.55
US Treasury Bond 0-1 Year Index	1.07	5.12	4.08	2.43	1.94	0.61

\* 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:	LSEG Pricing Service bid-side 3:00 p.m. (New York) except for: - US Government Bonds (Tradeweb FTSE US Treasury Benchmark Closing Prices)
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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