

FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

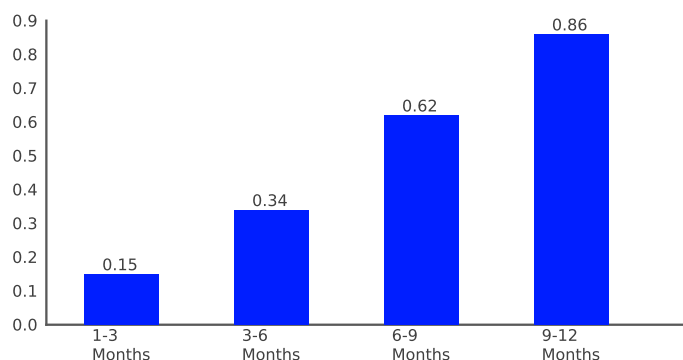
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone index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

INDEX PROFILE

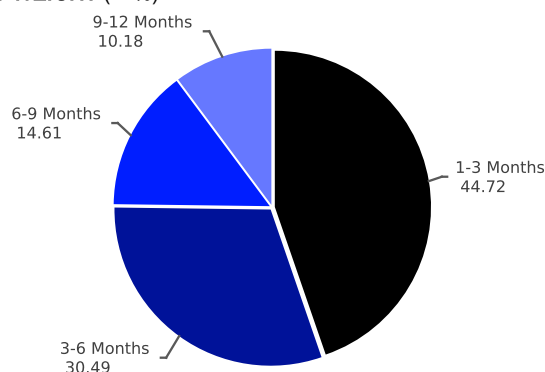
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	90	5790.43	5745.81	100.00	0.97	0.36	4.22	0.35
1-3 Months	27	2581.48	2569.29	44.72	0.32	0.15	4.15	0.15
3-6 Months	30	1770.88	1751.82	30.49	0.86	0.36	4.31	0.34
6-9 Months	20	844.75	839.53	14.61	2.26	0.64	4.27	0.62
9-12 Months	13	593.33	585.17	10.18	2.26	0.88	4.18	0.86
US Treasury Bill 0-1 Year Index	41	3785.76	3744.17	65.16	0.00	0.27	4.17	0.26
US Treasury Bond 0-1 Year Index	49	2004.67	2001.65	34.84	2.80	0.54	4.31	0.52

* in USD billion

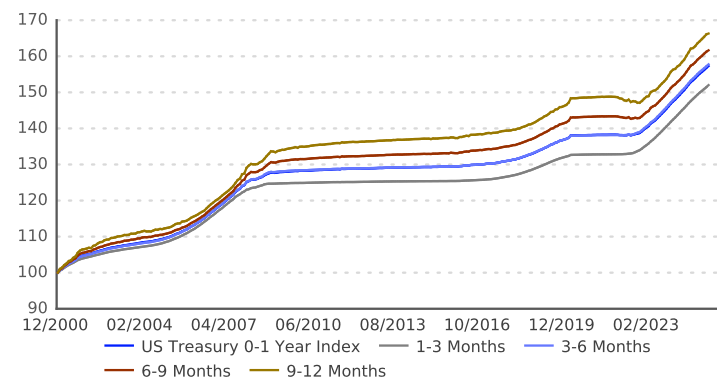
EFFECTIVE DURATION (in Years)



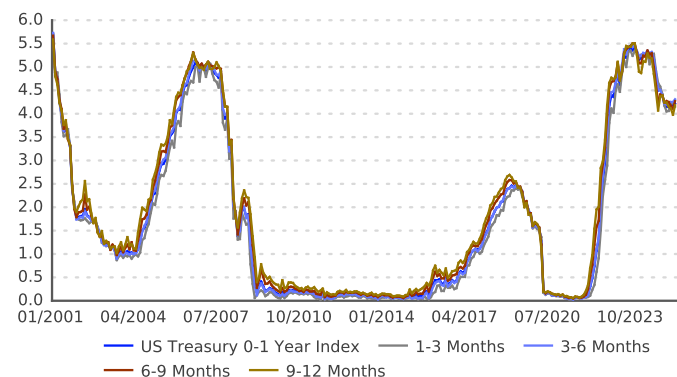
MARKET WEIGHT (in %)



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	1.74	4.86	4.40	2.64	1.87	0.57
1-3 Months	1.78	4.83	4.56	2.76	1.73	0.53
3-6 Months	1.74	4.88	4.49	2.72	1.88	0.57
6-9 Months	1.64	4.86	4.15	2.47	1.99	0.64
9-12 Months	1.66	5.02	3.97	2.31	2.11	0.76
US Treasury Bill 0-1 Year Index	1.75	4.85	4.48	2.71	1.81	0.55
US Treasury Bond 0-1 Year Index	1.70	4.89	4.26	2.55	1.96	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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