

FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

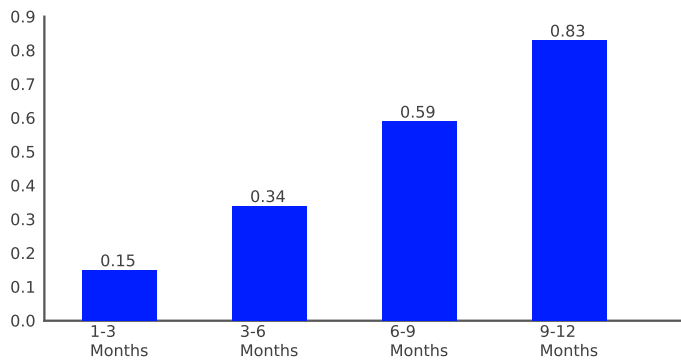
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the performance of the of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than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

INDEX PROFILE

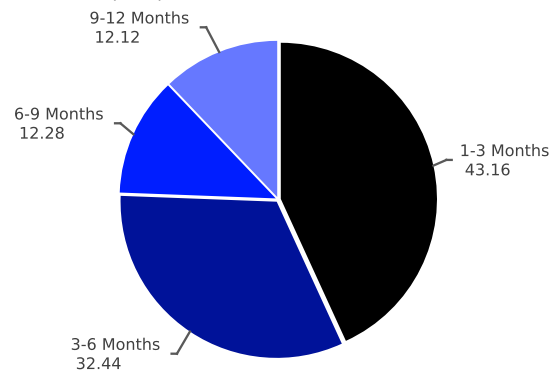
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	87	6212.30	6180.55	100.00	1.05	0.36	3.67	0.35
1-3 Months	25	2676.69	2667.26	43.16	0.41	0.15	3.62	0.15
3-6 Months	31	2022.82	2005.07	32.44	0.80	0.35	3.67	0.34
6-9 Months	16	759.25	759.05	12.28	2.45	0.61	3.73	0.59
9-12 Months	15	753.54	749.17	12.12	2.59	0.85	3.74	0.83
US Treasury Bill 0-1 Year Index	41	4037.66	3998.54	64.70	0.00	0.27	3.62	0.26
US Treasury Bond 0-1 Year Index	46	2174.64	2182.01	35.30	3.00	0.52	3.75	0.51

* in USD billion

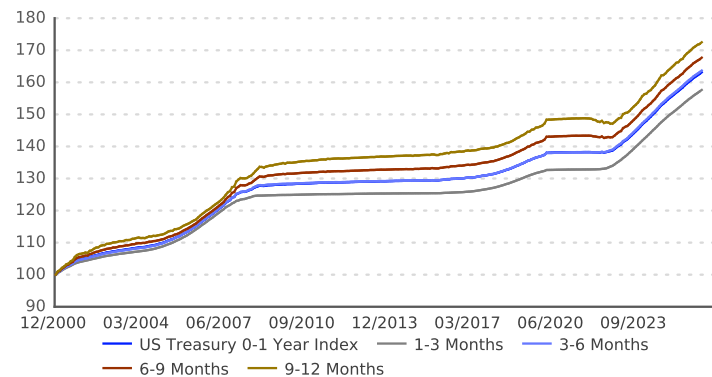
EFFECTIVE DURATION (in Years)



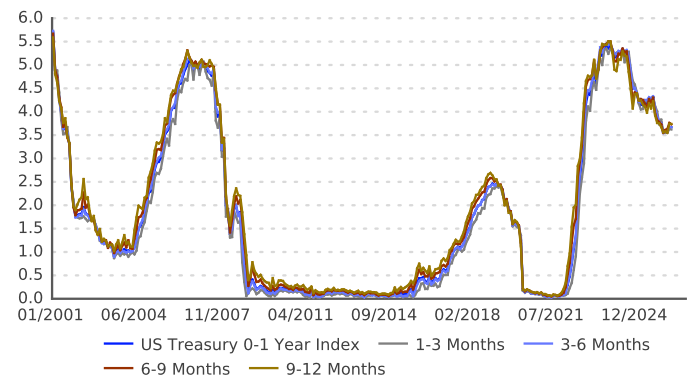
MARKET WEIGHT (in %)



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	1.15	4.05	4.78	3.37	1.95	0.57
1-3 Months	1.20	4.09	4.82	3.49	1.81	0.54
3-6 Months	1.16	4.11	4.83	3.45	1.96	0.57
6-9 Months	1.09	3.99	4.70	3.19	2.06	0.64
9-12 Months	1.01	3.87	4.68	3.01	2.18	0.76
US Treasury Bill 0-1 Year Index	1.17	4.06	4.80	3.43	1.89	0.55
US Treasury Bond 0-1 Year Index	1.12	4.02	4.75	3.27	2.03	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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