

# FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

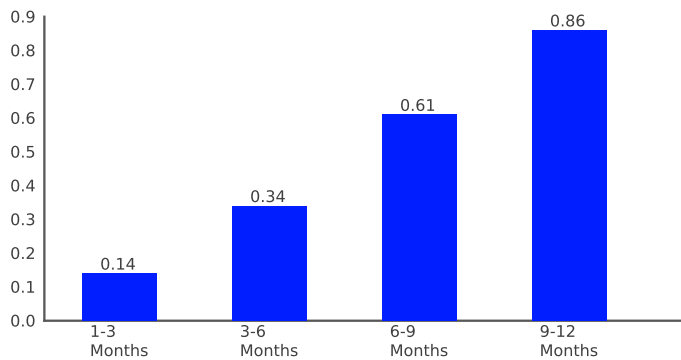
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone index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

## INDEX PROFILE

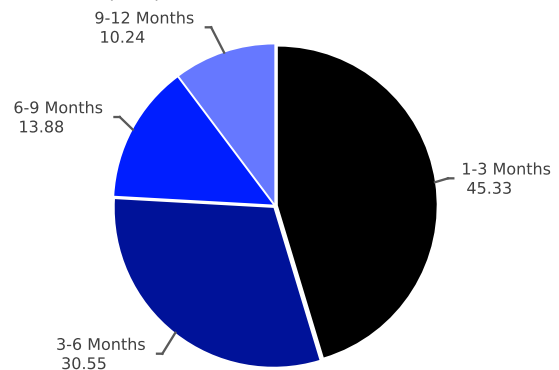
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>US Treasury 0-1 Year Index</b>	<b>88</b>	<b>6375.82</b>	<b>6343.60</b>	<b>100.00</b>	<b>1.06</b>	<b>0.35</b>	<b>3.69</b>	<b>0.34</b>
1-3 Months	27	2885.53	2875.82	45.33	0.40	0.15	3.60	0.14
3-6 Months	30	1954.75	1937.84	30.55	0.86	0.35	3.73	0.34
6-9 Months	18	880.90	880.49	13.88	2.53	0.63	3.80	0.61
9-12 Months	13	654.63	649.45	10.24	2.57	0.88	3.84	0.86
US Treasury Bill 0-1 Year Index	41	4116.71	4078.20	64.29	0.00	0.26	3.63	0.25
US Treasury Bond 0-1 Year Index	47	2259.11	2265.40	35.71	2.99	0.53	3.81	0.51

\* in USD billion

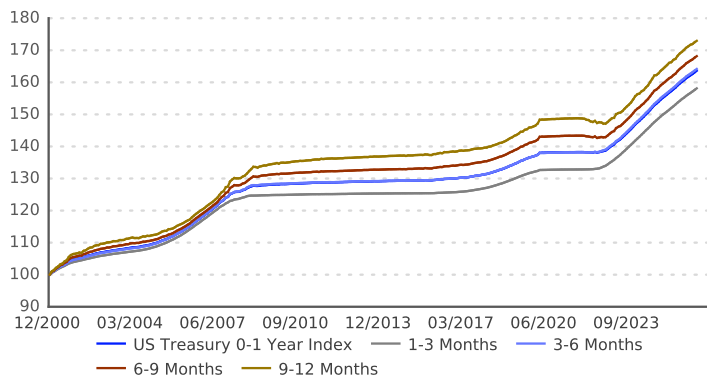
## EFFECTIVE DURATION (in Years)



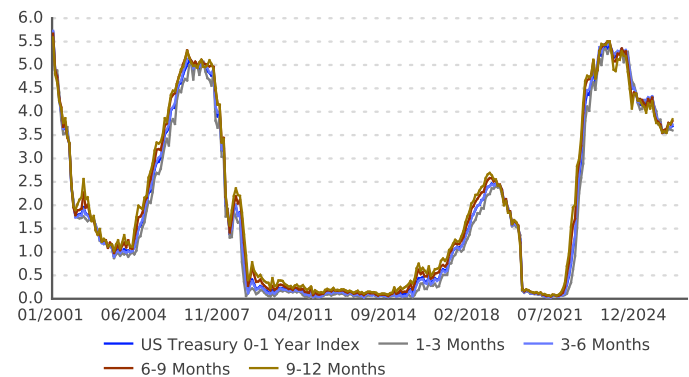
## MARKET WEIGHT (in %)



## 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	1.45	4.03	4.77	3.43	1.96	0.57
1-3 Months	1.51	4.02	4.78	3.55	1.82	0.54
3-6 Months	1.47	4.06	4.81	3.51	1.97	0.57
6-9 Months	1.37	4.04	4.73	3.25	2.07	0.64
9-12 Months	1.28	3.99	4.72	3.06	2.18	0.76
US Treasury Bill 0-1 Year Index	1.48	4.02	4.78	3.49	1.89	0.55
US Treasury Bond 0-1 Year Index	1.41	4.05	4.76	3.32	2.04	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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