FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

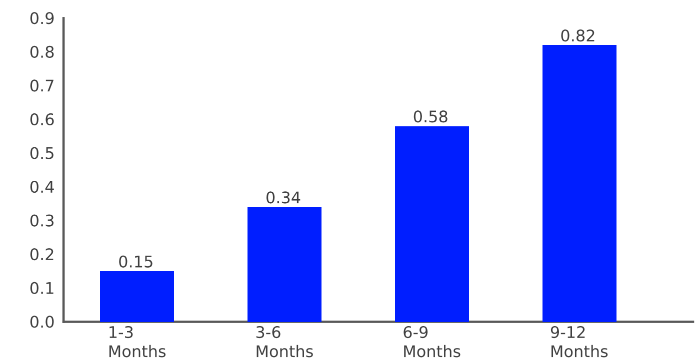
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone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

INDEX PROFILE

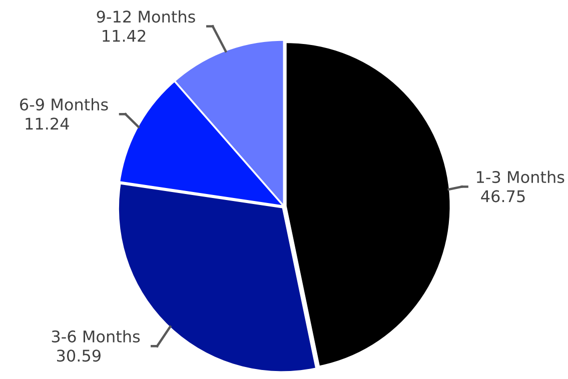
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	87	5647.96	5596.80	100.00	0.80	0.34	4.52	0.33
1-3 Months	26	2631.43	2616.26	46.75	0.26	0.16	4.58	0.15
3-6 Months	29	1733.29	1712.06	30.59	0.69	0.35	4.51	0.34
6-9 Months	16	634.39	629.13	11.24	1.95	0.59	4.41	0.58
9-12 Months	16	648.85	639.35	11.42	2.16	0.84	4.37	0.82
US Treasury Bill 0-1 Year Index	40	3847.68	3802.86	67.95	0.00	0.26	4.52	0.26
US Treasury Bond 0-1 Year Index	47	1800.28	1793.94	32.05	2.51	0.51	4.51	0.50

* in USD billion

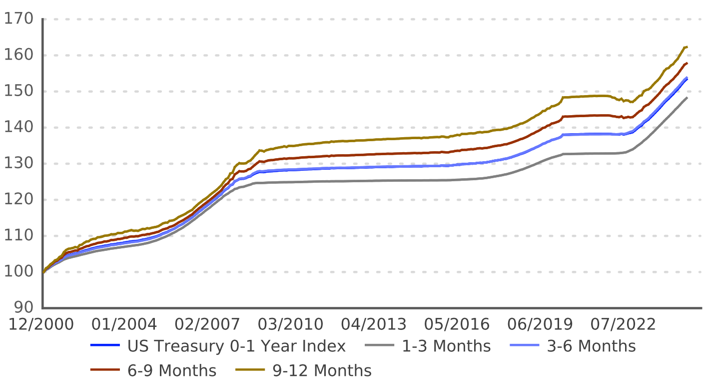
EFFECTIVE DURATION (in Years)



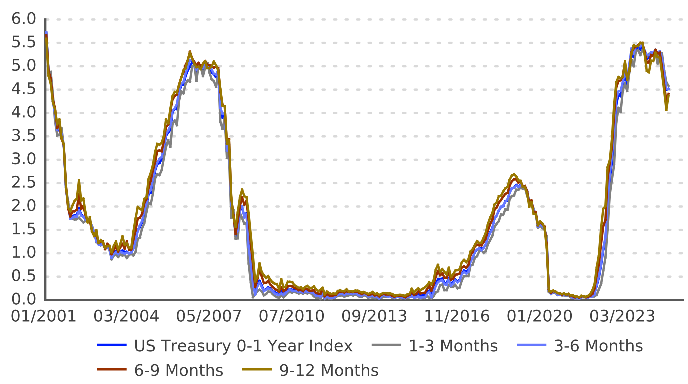
MARKET WEIGHT (in %)



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	4.44	5.47	3.52	2.35	1.81	0.57
1-3 Months	4.49	5.44	3.71	2.39	1.66	0.53
3-6 Months	4.49	5.48	3.64	2.41	1.82	0.57
6-9 Months	4.35	5.47	3.24	2.26	1.93	0.64
9-12 Months	4.25	5.58	2.94	2.16	2.05	0.76
US Treasury Bill 0-1 Year Index	4.47	5.46	3.63	2.37	1.74	0.54
US Treasury Bond 0-1 Year Index	4.38	5.48	3.35	2.30	1.90	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)
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