FTSE
RUSSELL
An LSEG Business

FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

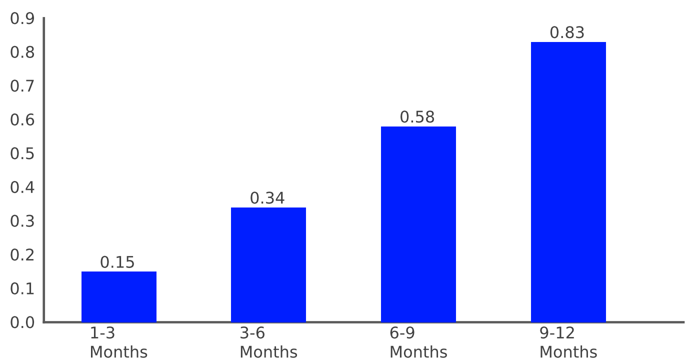
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone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

INDEX PROFILE

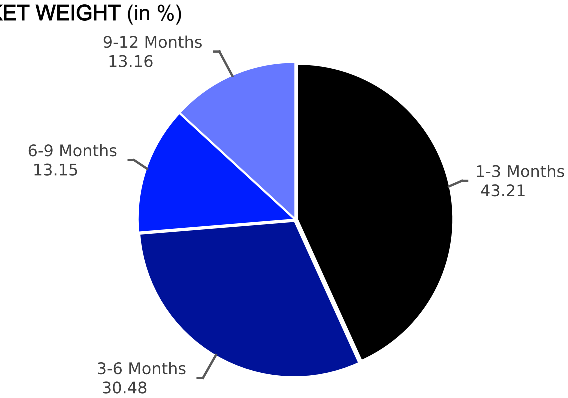
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	88	5603.13	5561.10	100.00	0.96	0.37	4.19	0.35
1-3 Months	25	2415.29	2403.19	43.21	0.32	0.16	4.23	0.15
3-6 Months	29	1713.18	1694.86	30.48	0.80	0.35	4.25	0.34
6-9 Months	17	734.89	731.10	13.15	2.12	0.60	4.11	0.58
9-12 Months	17	739.78	731.95	13.16	2.28	0.85	3.98	0.83
US Treasury Bill 0-1 Year Index	40	3674.80	3633.43	65.34	0.00	0.28	4.18	0.27
US Treasury Bond 0-1 Year Index	48	1928.33	1927.67	34.66	2.79	0.54	4.19	0.52

* in USD billion

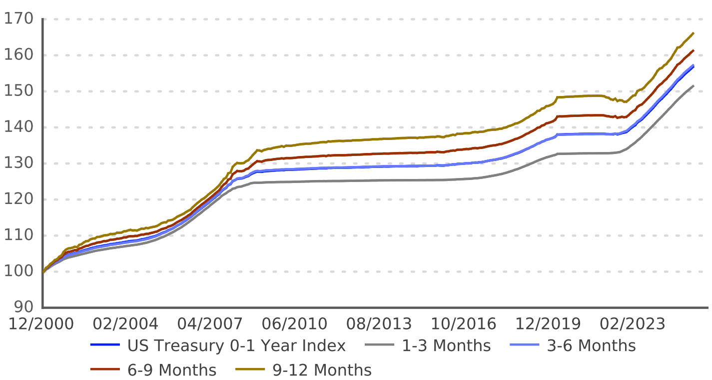
EFFECTIVE DURATION (in Years)



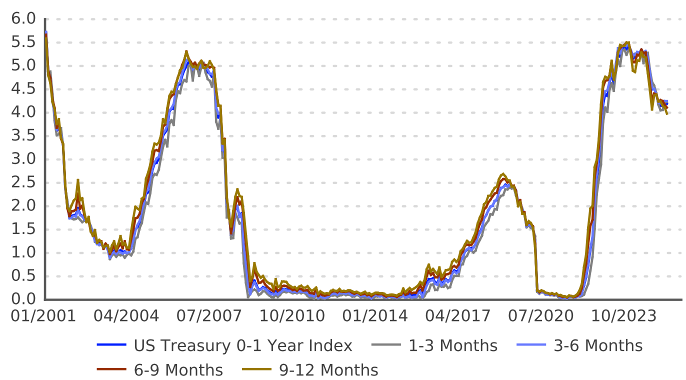
MARKET WEIGHT (in %)



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	1.41	5.03	4.32	2.58	1.87	0.57
1-3 Months	1.40	4.94	4.45	2.68	1.72	0.53
3-6 Months	1.39	5.01	4.40	2.65	1.88	0.57
6-9 Months	1.39	5.11	4.11	2.42	1.98	0.64
9-12 Months	1.51	5.38	3.99	2.28	2.11	0.76
US Treasury Bill 0-1 Year Index	1.40	4.99	4.38	2.64	1.80	0.55
US Treasury Bond 0-1 Year Index	1.44	5.12	4.22	2.49	1.95	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