

# FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

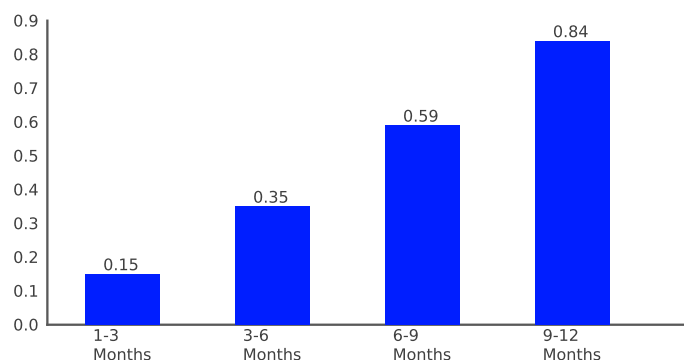
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone index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

## INDEX PROFILE

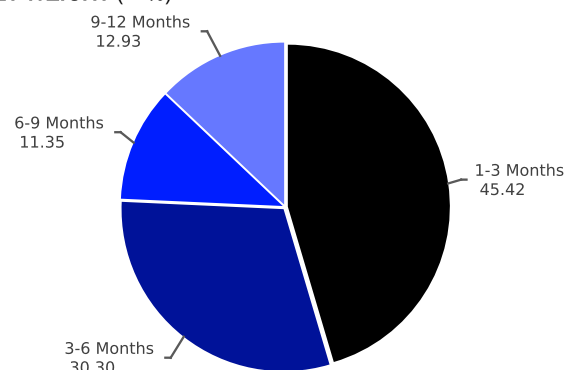
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>US Treasury 0-1 Year Index</b>	<b>90</b>	<b>5925.06</b>	<b>5877.93</b>	<b>100.00</b>	<b>0.87</b>	<b>0.36</b>	<b>4.14</b>	<b>0.35</b>
1-3 Months	26	2682.30	2669.74	45.42	0.31	0.15	4.06	0.15
3-6 Months	30	1801.35	1781.07	30.30	0.68	0.35	4.20	0.35
6-9 Months	16	670.30	667.22	11.35	2.30	0.61	4.25	0.59
9-12 Months	18	771.10	759.90	12.93	2.07	0.86	4.15	0.84
US Treasury Bill 0-1 Year Index	41	3992.81	3949.37	67.19	0.00	0.27	4.09	0.26
US Treasury Bond 0-1 Year Index	49	1932.25	1928.56	32.81	2.68	0.54	4.24	0.52

\* in USD billion

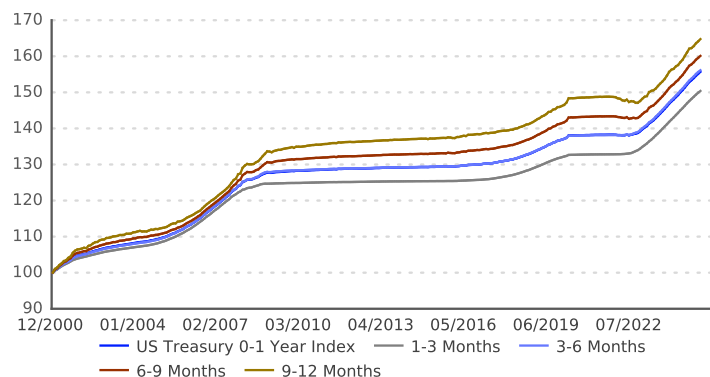
## EFFECTIVE DURATION (in Years)



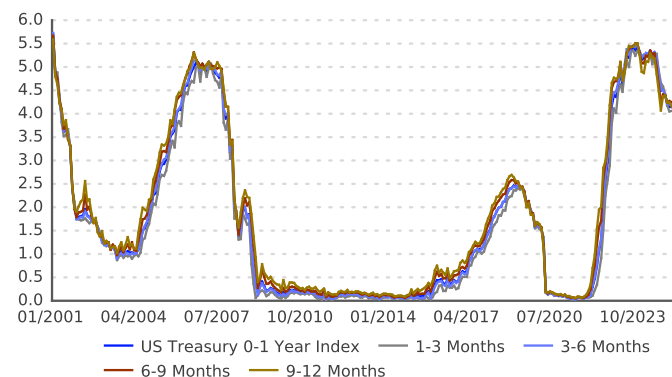
## MARKET WEIGHT (in %)



## 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	0.70	5.18	4.06	2.53	1.85	0.57
1-3 Months	0.71	5.15	4.22	2.59	1.70	0.53
3-6 Months	0.70	5.20	4.17	2.59	1.86	0.57
6-9 Months	0.67	5.17	3.82	2.41	1.97	0.64
9-12 Months	0.72	5.26	3.59	2.29	2.09	0.76
US Treasury Bill 0-1 Year Index	0.70	5.17	4.15	2.56	1.78	0.55
US Treasury Bond 0-1 Year Index	0.70	5.19	3.92	2.46	1.93	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

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