FTSE US Treasury 0-1 Year Index

Sovereign | US Dollar

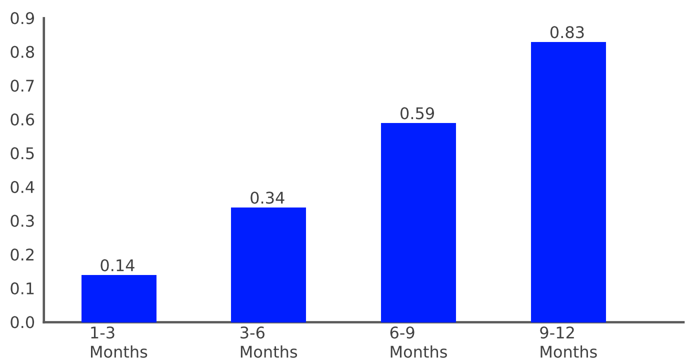
An extension of the flagship FTSE US Treasury index series, the FTSE US Treasury 0-1 Year Index is a representative measure of the of the performance of US Treasury bills, US Treasury notes, and US Treasury bonds with time-to-maturity greater than or equal to one month and less than one year. Stand-alone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

INDEX PROFILE

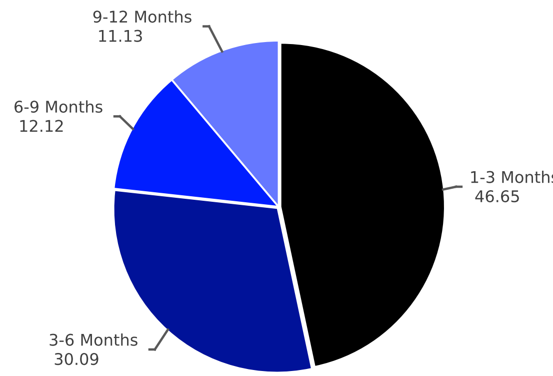
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
US Treasury 0-1 Year Index	88	5659.53	5588.64	100.00	0.68	0.34	5.25	0.33
1-3 Months	26	2624.32	2607.17	46.65	0.24	0.15	5.26	0.14
3-6 Months	29	1708.37	1681.77	30.09	0.53	0.35	5.29	0.34
6-9 Months	17	689.17	677.46	12.12	1.60	0.61	5.22	0.59
9-12 Months	16	637.66	622.23	11.13	1.88	0.86	5.11	0.83
US Treasury Bill 0-1 Year Index	41	3778.89	3728.08	66.71	0.00	0.26	5.25	0.25
US Treasury Bond 0-1 Year Index	47	1880.64	1860.56	33.29	2.04	0.51	5.25	0.49

* in USD billion

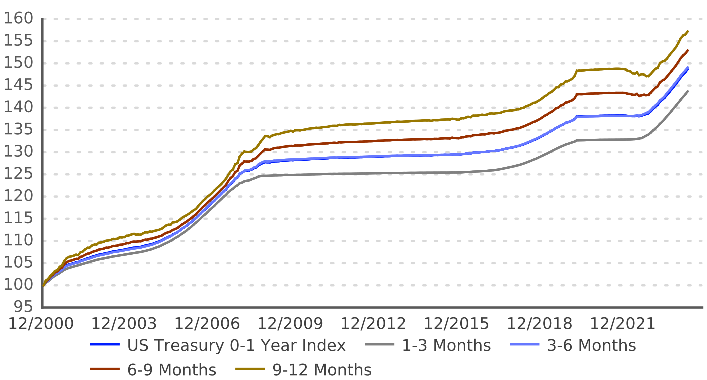
EFFECTIVE DURATION (in Years)



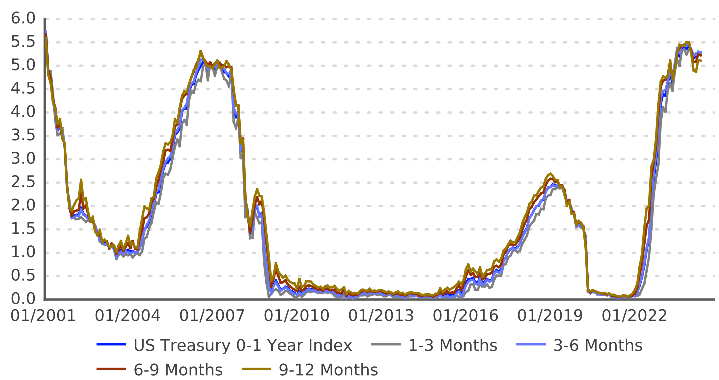
MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



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ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	YTD*	1 Year	3 Years	5 Years	Return**	Standard Deviation**
US Treasury 0-1 Year Index	1.24	5.18	2.46	2.02	1.72	0.55
1-3 Months	1.32	5.35	2.66	2.03	1.57	0.51
3-6 Months	1.28	5.25	2.57	2.07	1.73	0.55
6-9 Months	1.13	4.94	2.18	1.95	1.84	0.63
9-12 Months	0.97	4.75	1.86	1.87	1.96	0.75
US Treasury Bill 0-1 Year Index	1.28	5.27	2.57	2.03	1.65	0.52
US Treasury Bond 0-1 Year Index	1.16	5.03	2.29	1.98	1.81	0.59

* 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:	Refinitiv 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