



## FTSE Russell Launches Comprehensive US Short Treasury Index Suite

Leveraging its deep expertise in tracking global government bond markets, FTSE Russell are pleased to announce the extension of its coverage of the US Treasury market with the launch of the FTSE US Treasury 0-1 Year Index and the FTSE US Treasury Floating-Rate Note Index. These indexes, which track the short end of the US Treasury market, offer comprehensive daily historical time series data supported by Refinitiv pricing and reference data.

The FTSE US Treasury 0-1 Year Index includes US Treasury bills, and US Treasury notes and bonds with less than one year to maturity. Consistent with FTSE Russell’s approach to float-adjusting index weights for government holdings, securities must have a minimum amount outstanding of USD 5 billion, excluding Federal Reserve holdings. As of January 31, 2021, 91 securities with a total market value of USD 4,521.8 billion were eligible for inclusion in the index. The index offers an extensive daily historical time series of over 20 years with a base date of December 31, 2000.

The FTSE US Treasury Floating Rate-Note Index measures the market for US Treasury floating-rate notes from issuance through to maturity. Securities must have a minimum amount outstanding of USD 5 billion, excluding Federal Reserve holdings. As of January 31, 2021, 7 securities with a total market value of USD 425.6 billion were eligible for inclusion in the index. The index supports historical analysis of the US Treasury floating-rate note market from its inception, with a complete daily history starting from January 31, 2014.

The modular construction of these indexes allows for customization across asset type to combine universes of treasury bills, fixed-rate and floating-rate securities, and segment universes by remaining time to maturity. Sub-indexes are also available within the FTSE US Treasury 0-1 Year Index for treasury bills and bonds with less than one year remaining to maturity.

FTSE Russell is committed to further expansion of short term coverage for existing global flagship benchmarks, including further coverage of treasury bonds through to maturity and local currency treasury bill indexes for additional local currency sovereign bond markets.

For further information, please see the [methodology documents](#) and [factsheets](#) for these new indexes which are available at [www.ftserussell.com](http://www.ftserussell.com).

Please contact us at [fi.index@ftserussell.com](mailto:fi.index@ftserussell.com) with any comments or questions.

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