

FTSE Japanese Government 0-1 Year Index

Sovereign | Japanese Yen

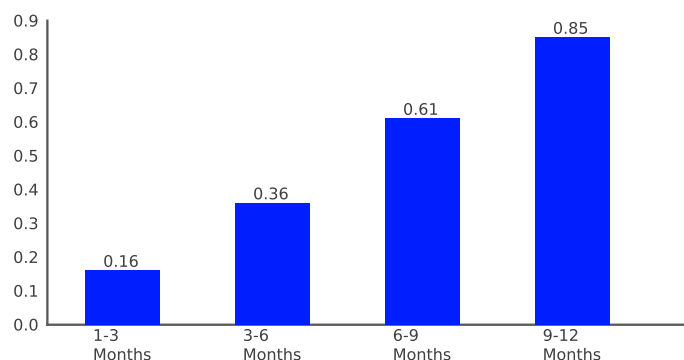
An extension of the flagship FTSE Japanese Government Bond Index, the FTSE Japanese Government 0-1 Year Index is a representative measure of the performance of Japanese Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of Japanese Treasury bills and bonds, as well as term segments.

INDEX PROFILE

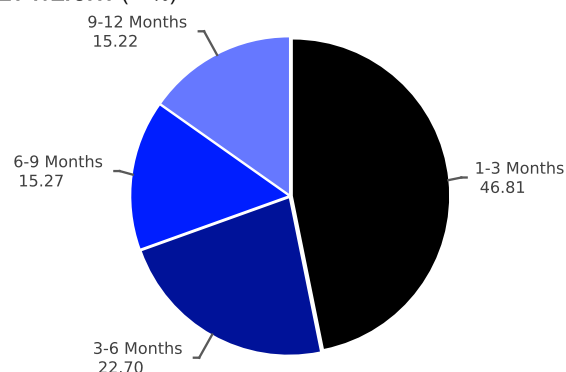
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Japanese Government 0-1 Year Index	49	122374.69	122259.57	100.00	0.09	0.38	0.43	0.38
1-3 Months	15	57270.75	57234.65	46.81	0.00	0.16	0.39	0.16
3-6 Months	13	27783.18	27754.95	22.70	0.10	0.36	0.42	0.36
6-9 Months	10	18685.97	18666.70	15.27	0.19	0.61	0.48	0.61
9-12 Months	11	18634.78	18603.27	15.22	0.28	0.85	0.52	0.85
Japanese Treasury Bill 0-1 Year Index	25	93199.52	93059.98	76.12	0.00	0.33	0.42	0.33
Japanese Government Bond 0-1 Year Index	24	29175.17	29199.59	23.88	0.40	0.53	0.48	0.53

* in JPY billion

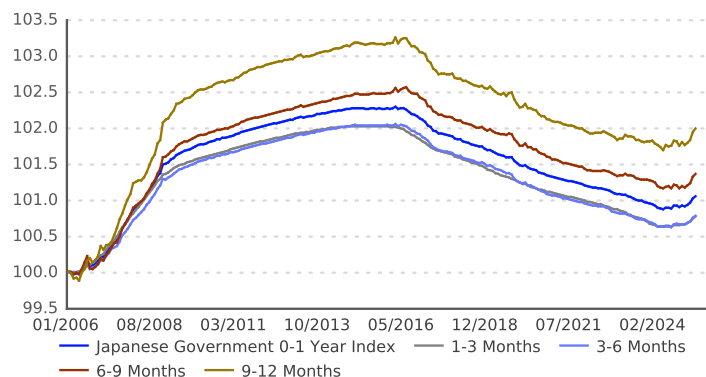
EFFECTIVE DURATION (in Years)



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**
Japanese Government 0-1 Year Index	0.14	0.18	-0.04	-0.07	0.05	0.09
1-3 Months	0.12	0.15	-0.05	-0.08	0.04	0.07
3-6 Months	0.11	0.15	-0.04	-0.08	0.04	0.09
6-9 Months	0.17	0.19	-0.01	-0.07	0.07	0.12
9-12 Months	0.19	0.30	0.02	-0.05	0.10	0.15
Japanese Government Bond 0-1 Year Index	0.15	0.23	-0.01	-0.06	0.05	0.08
Japanese Treasury Bill 0-1 Year Index	0.13	0.16	-0.04	-0.08	0.07	0.11

* Not annualized.
 ** Since base date.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed rate, zero coupon, discount coupon
Currency:	JPY
Minimum Maturity:	At least one month and less than one year
Minimum Issue Size:	Bonds and bills: JPY 500 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks); 20+ Years Bonds: JPY 450 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks)
Composition	Securities included: Fixed-rate Japanese 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. (Tokyo)
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, 2005

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