

FTSE Japanese Government 0-1 Year Index

Sovereign | Japanese Yen

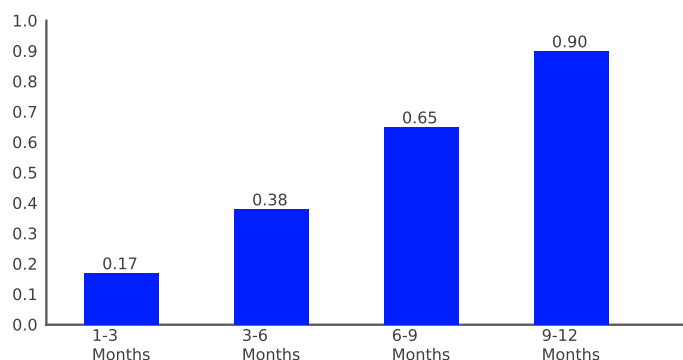
An extension of the flagship FTSE Japanese Government Bond Index, the FTSE Japanese Government 0-1 Year Index is a representative measure of the performance of Japanese Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the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

INDEX PROFILE

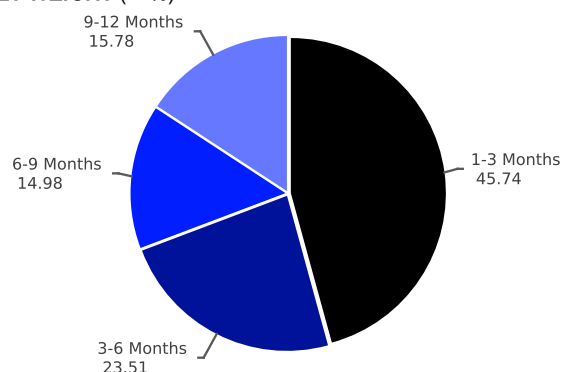
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Japanese Government 0-1 Year Index	51	121322.69	121178.55	100.00	0.10	0.40	0.46	0.40
1-3 Months	17	55455.43	55425.10	45.74	0.03	0.17	0.42	0.17
3-6 Months	13	28523.60	28489.25	23.51	0.10	0.38	0.44	0.38
6-9 Months	10	18175.78	18147.15	14.98	0.18	0.65	0.53	0.65
9-12 Months	11	19167.88	19117.05	15.78	0.25	0.90	0.58	0.90
Japanese Treasury Bill 0-1 Year Index	24	88699.51	88554.36	73.08	0.00	0.34	0.44	0.34
Japanese Government Bond 0-1 Year Index	27	32623.18	32624.19	26.92	0.38	0.57	0.52	0.57

* in JPY billion

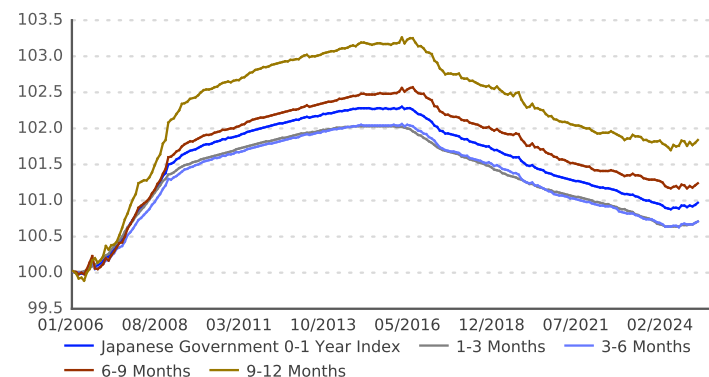
EFFECTIVE DURATION (in Years)



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	0.04	0.07	-0.07	-0.10	0.05	0.09
1-3 Months	0.05	0.07	-0.08	-0.10	0.04	0.07
3-6 Months	0.03	0.07	-0.07	-0.10	0.04	0.08
6-9 Months	0.04	0.04	-0.06	-0.10	0.06	0.11
9-12 Months	0.03	0.07	-0.03	-0.09	0.09	0.14
Japanese Government Bond 0-1 Year Index	0.03	0.06	-0.05	-0.09	0.04	0.08
Japanese Treasury Bill 0-1 Year Index	0.04	0.07	-0.08	-0.10	0.06	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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