# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

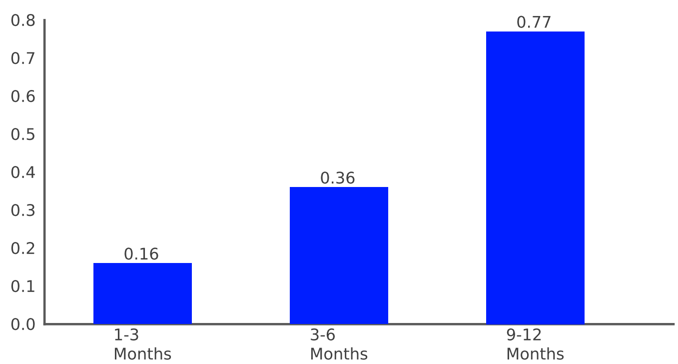
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance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

## INDEX PROFILE

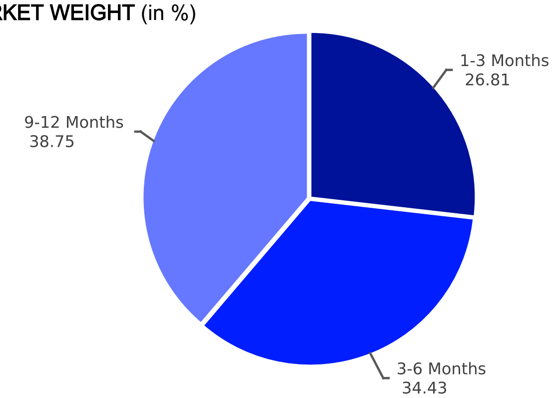
| Description | # of Issues | Par Amount* | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration |
|---|---|---|---|---|---|---|---|---|
| UK Government 0-1 Year Index | 24 | 125.65 | 123.88 | 100.00 | 1.06 | 0.48 | 5.02 | 0.46 |
| 1-3 Months | 9 | 33.50 | 33.22 | 26.81 | 0.00 | 0.16 | 5.20 | 0.16 |
| 3-6 Months | 13 | 43.29 | 42.66 | 34.43 | 0.78 | 0.37 | 5.06 | 0.36 |
| 9-12 Months | 2 | 48.86 | 48.01 | 38.75 | 2.03 | 0.79 | 4.85 | 0.77 |
| UK Treasury Bill 0-1 Year Index | 21 | 64.50 | 63.62 | 51.36 | 0.00 | 0.26 | 5.19 | 0.26 |
| UK Government Bond 0-1 Year Index | 3 | 61.15 | 60.26 | 48.64 | 2.18 | 0.70 | 4.84 | 0.68 |

* in GBP billion

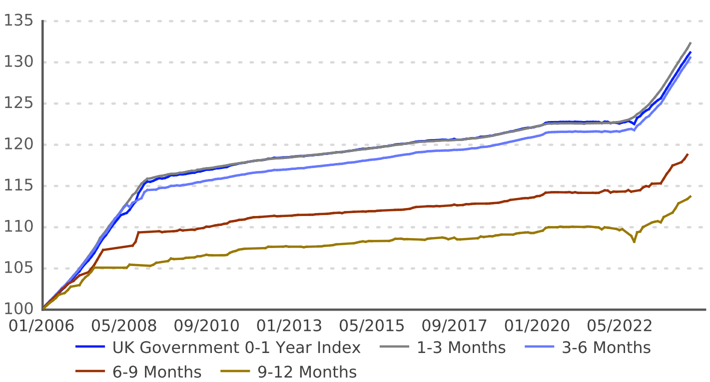
## EFFECTIVE DURATION (in Years)



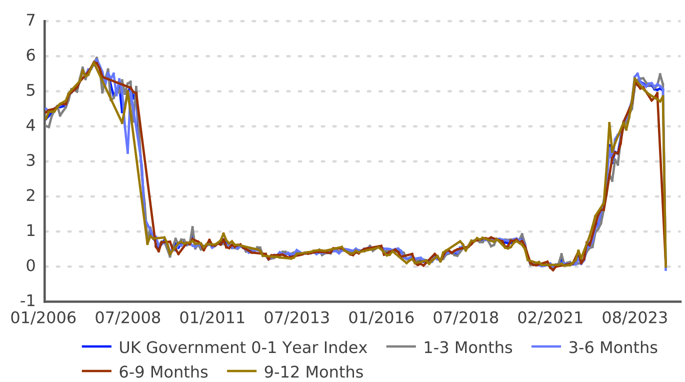

## MARKET WEIGHT (in %)




## HISTORICAL INDEX LEVEL




## HISTORICAL YIELD TO MATURITY






Source: FTSE Russell as of April 30, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

## ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

| | YTD* | 1 Year | 3 Years | 5 Years | Return** | Standard Deviation** |
|---|---|---|---|---|---|---|
| UK Government 0-1 Year Index | 1.66 | 4.87 | 2.25 | 1.52 | 1.49 | 0.59 |
| 1-3 Months | 1.75 | 5.21 | 2.58 | 1.70 | 1.54 | 0.56 |
| 3-6 Months | 1.73 | 5.08 | 2.41 | 1.63 | 1.49 | 0.57 |
| 6-9 Months | 1.12 | 3.05 | 1.33 | 0.95 | 1.46 | 0.61 |
| 9-12 Months | 0.74 | 2.75 | 1.11 | 0.83 | 1.18 | 0.71 |
| UK Government Bond 0-1 Year Index | 1.54 | 4.58 | 2.01 | 1.38 | 1.56 | 0.56 |
| UK Treasury Bill 0-1 Year Index | 1.76 | 5.27 | 2.59 | 1.72 | 1.43 | 0.63 |

* Not annualized.
** Since base date.

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

| | |
|---|---|
| Coupon: | Fixed rate, zero coupon, discount coupon |
| Currency: | GBP |
| Minimum Maturity: | At least one month and less than one year |
| Minimum Issue Size: | Bonds: GBP 2 billion (excludes Bank of England holdings);<br>Treasury bills: GBP 750 million (excludes Bank of England holdings) |
| Composition | Securities included: Fixed-rate UK Treasury bills, notes, and bonds;<br>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 4:15 p.m. (London) |
| Calculation Frequency: | Daily |
| Settlement Date: | Monthly – Settlement is on the last calendar day of the month.<br>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 |