

FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

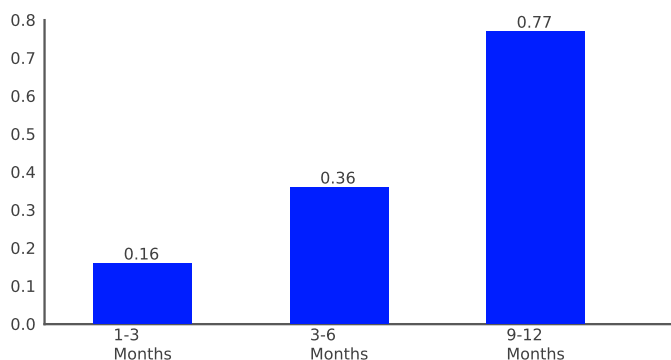
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

INDEX PROFILE

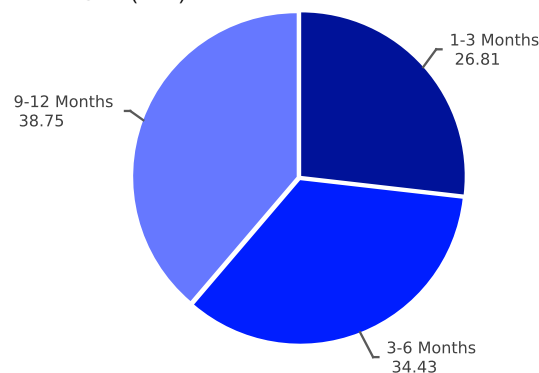
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UK Government 0-1 Year Index	24	125.65	123.88	100.00	1.06	0.48	5.02	0.46
1-3 Months	9	33.50	33.22	26.81	0.00	0.16	5.20	0.16
3-6 Months	13	43.29	42.66	34.43	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

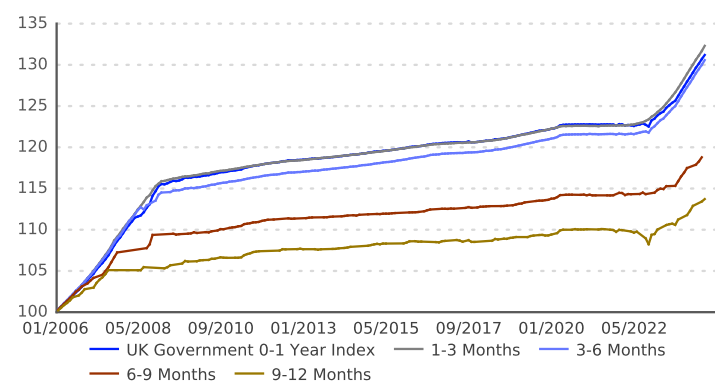
EFFECTIVE DURATION (in Years)



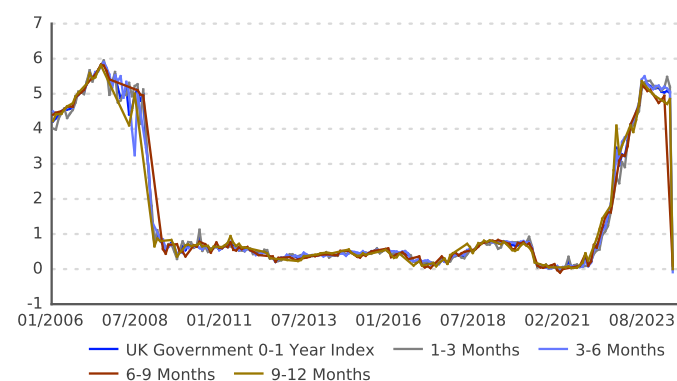
MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



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); Treasury bills: GBP 750 million (excludes Bank of England holdings)
Composition	Securities included: Fixed-rate UK 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 4:15 p.m. (London)
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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