

FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

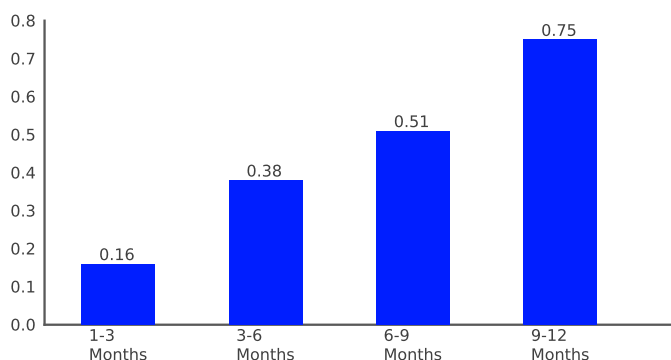
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

INDEX PROFILE

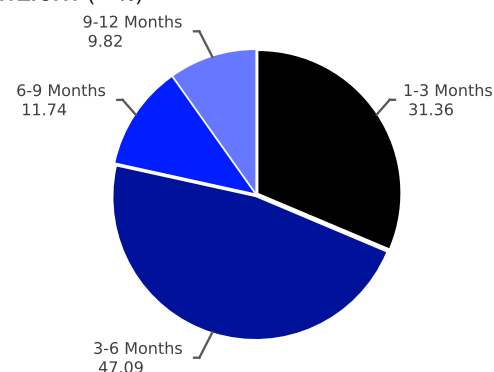
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UK Government 0-1 Year Index	25	158.65	156.59	100.00	0.69	0.37	4.69	0.36
1-3 Months	9	49.50	49.10	31.36	0.00	0.16	5.03	0.16
3-6 Months	14	75.01	73.74	47.09	0.10	0.39	4.58	0.38
6-9 Months	1	18.35	18.38	11.74	5.00	0.52	4.55	0.51
9-12 Months	1	15.79	15.37	9.82	0.62	0.77	4.33	0.75
UK Treasury Bill 0-1 Year Index	22	94.00	92.80	59.27	0.00	0.26	4.97	0.26
UK Government Bond 0-1 Year Index	3	64.65	63.79	40.73	1.69	0.53	4.28	0.52

* in GBP billion

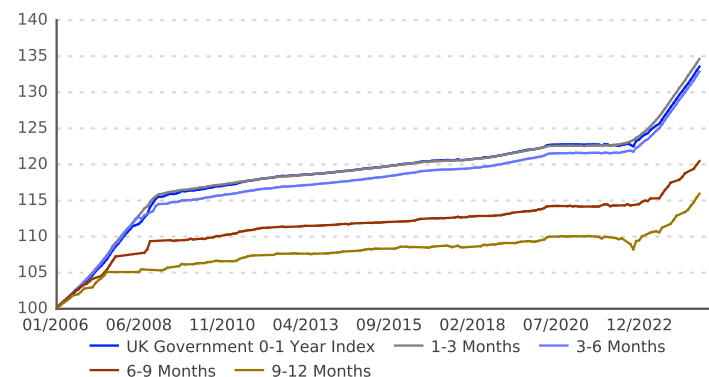
EFFECTIVE DURATION (in Years)



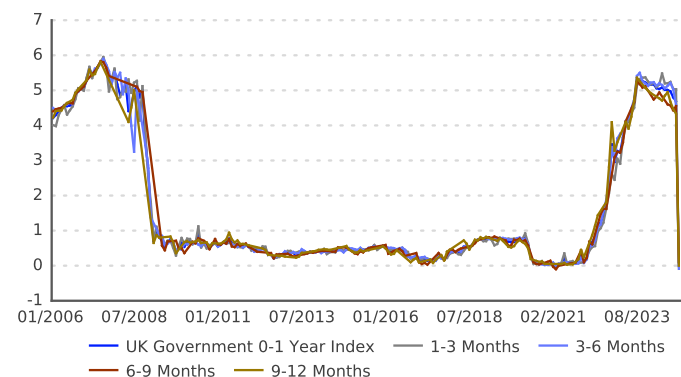
MARKET WEIGHT (in %)



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	3.51	5.34	2.86	1.83	1.56	0.60
1-3 Months	3.55	5.40	3.16	2.00	1.61	0.57
3-6 Months	3.52	5.33	3.00	1.93	1.56	0.59
6-9 Months	2.56	3.46	1.81	1.20	1.54	0.63
9-12 Months	2.71	4.25	1.77	1.18	1.32	0.74
UK Government Bond 0-1 Year Index	3.43	5.20	2.63	1.69	1.62	0.57
UK Treasury Bill 0-1 Year Index	3.57	5.47	3.19	2.03	1.50	0.65

* 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:	LSEG Pricing Service 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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