

# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

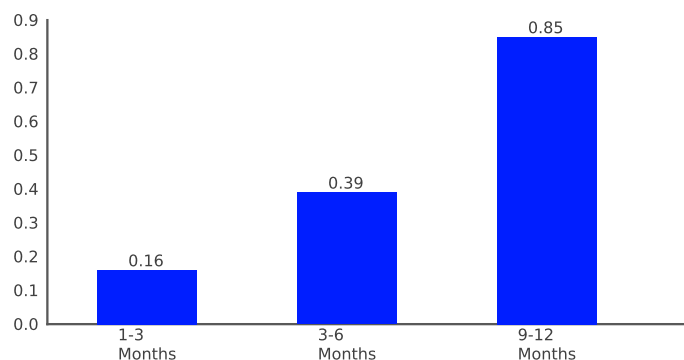
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

## INDEX PROFILE

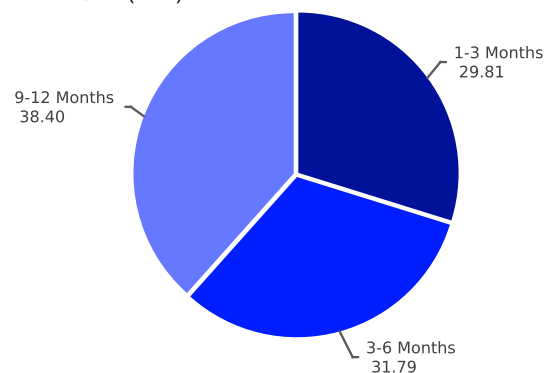
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>UK Government 0-1 Year Index</b>	<b>23</b>	<b>126.65</b>	<b>124.68</b>	<b>100.00</b>	<b>1.05</b>	<b>0.51</b>	<b>5.08</b>	<b>0.50</b>
1-3 Months	8	37.50	37.16	29.81	0.00	0.16	5.48	0.16
3-6 Months	13	40.29	39.64	31.79	0.84	0.40	5.15	0.39
9-12 Months	2	48.86	47.88	38.40	2.03	0.87	4.71	0.85
UK Treasury Bill 0-1 Year Index	20	65.50	64.61	51.82	0.00	0.26	5.39	0.25
UK Government Bond 0-1 Year Index	3	61.15	60.08	48.18	2.18	0.79	4.74	0.76

\* in GBP billion

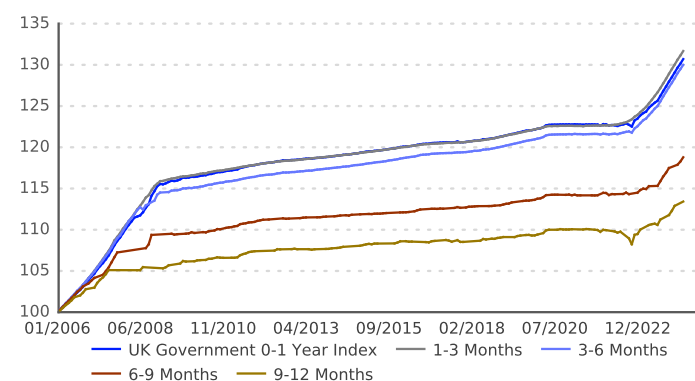
## EFFECTIVE DURATION (in Years)



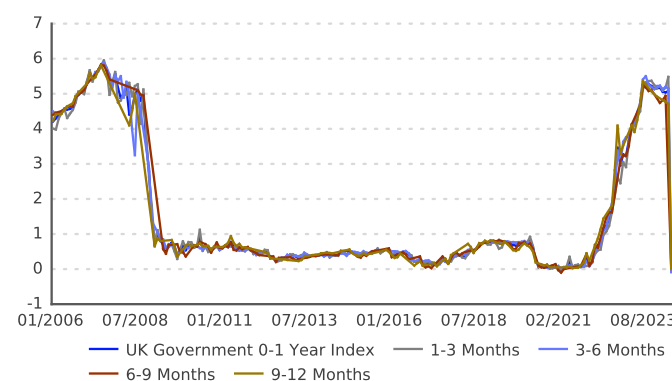
## MARKET WEIGHT (in %)



## 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	1.27	4.73	2.11	1.45	1.48	0.59
1-3 Months	1.27	5.06	2.41	1.61	1.52	0.56
3-6 Months	1.27	4.92	2.25	1.55	1.48	0.57
6-9 Months	1.12	3.05	1.33	0.95	1.46	0.61
9-12 Months	0.47	2.58	1.01	0.78	1.17	0.71
UK Government Bond 0-1 Year Index	1.23	4.48	1.89	1.32	1.54	0.56
UK Treasury Bill 0-1 Year Index	1.29	5.12	2.43	1.64	1.42	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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