FTSE Goldman Sachs UK Gilts 1-10 Years Index

Sovereign | Multi-Currency

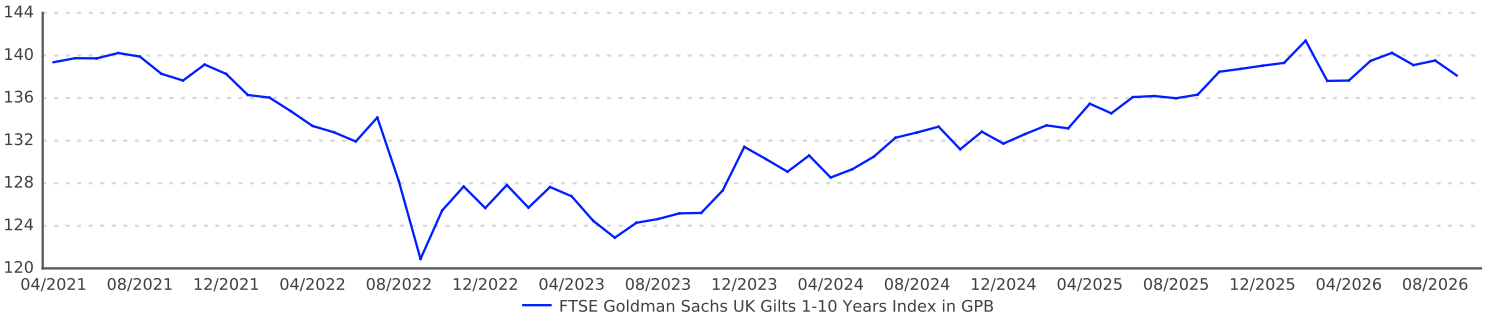
The FTSE Goldman Sachs UK Gilts 1-10 Years Index ("Index") measures the performance of fixed-rate, UK government bonds. The Index is created from a starting universe of the FTSE UK Government Bond Index ("Base Index"), screened for maturity, and utilizes an optimization process to select securities and determine weights such that projected return for a given level of risk is maximized. The Index aims to maximize one-month projected return by ensuring the return volatility of the Index remains below a preset level, the term structure is constrained within a band relative to the Base Index, and the duration matches the Base Index.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
FTSE Goldman Sachs UK Gilts 1-10 Years Index	31	910.65	860.47	100.00	3.50	5.19	5.00	4.39	0

* In GBP billions

HISTORICAL INDEX LEVEL (Unhedged)



ANNUALIZED RETURNS (in %)

	GBP
	Unhedged
YTD*	-0.66
1 Year	1.32
3 Years	3.34
5 Years	-0.02

CUMULATIVE RETURNS (in %)

	GBP
	Unhedged
YTD*	-0.66
1 Year	1.32
3 Years	10.35
5 Years	-0.11

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
Maximum maturity:	Ten years
Minimum Issue Size:	GBP 2 billion public amount outstanding (excludes Bank of England holdings)
Composition:	**Securities included:** Fixed-rate UK Gilts **Securities excluded:** Variable rate, floating-rate, index-linked, retail directed, bills, stripped zero coupon, convertibles, savings, and private placements
Weighting:	Alternatively weighted according to Reconstitution / Optimization
Rebalancing:	Once a month on the last business day of the month
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Tradeweb FTSE UK Gilt Benchmark Closing Prices
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.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	February 29, 2016

VENDOR CODES

CFIIUKG1	FTSE Goldman Sachs UK Gilts 1-10 Years Index

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