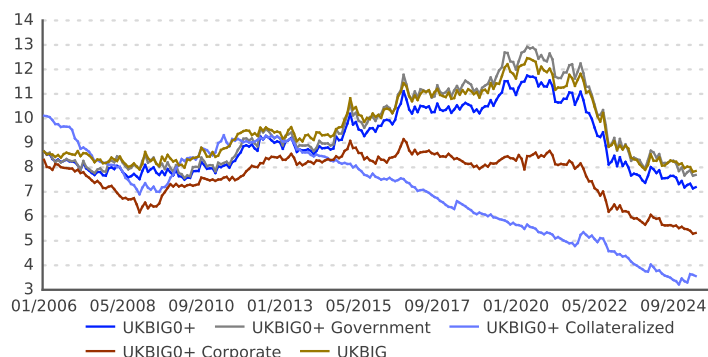


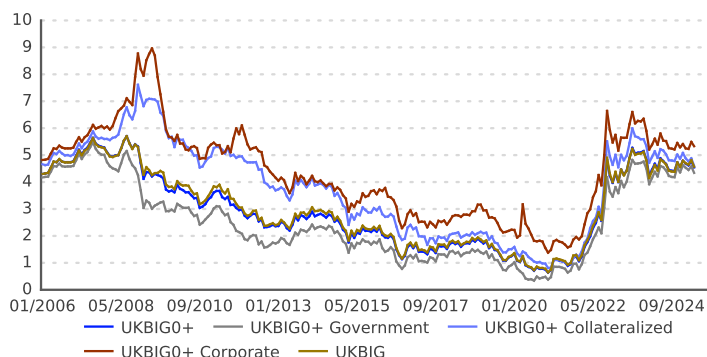
The FTSE UK Broad Investment-Grade Bond 0+ Years Index (UKBIG0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE UK Broad Investment-Grade Bond Index (UKBIG) through to maturity. The UKBIG is a multi-sector benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in UK Sterling (GBP), irrespective of market of issue. Sub-indices are available in any combination of asset class, maturity and rating.

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
UKBIG0+	1,143	2,120.21	1,859.34	100.00	3.11	12.05	4.54	7.19	32
AAA	168	149.19	148.25	7.97	3.13	4.17	4.08	2.89	32
AA	209	1,595.78	1,353.81	72.81	2.82	13.64	4.37	8.14	6
A	328	158.09	147.88	7.95	3.86	8.11	5.15	5.30	107
BBB	438	217.14	209.40	11.26	4.69	8.65	5.56	5.39	146
1-3 Months	24	32.90	33.10	1.78	1.42	0.13	4.59	0.13	94
3-6 Months	31	63.93	63.93	3.44	3.12	0.43	4.36	0.42	67
6-9 Months	43	31.06	30.71	1.65	1.74	0.63	4.59	0.62	93
9-12 Months	29	39.54	39.19	2.11	2.13	0.79	3.76	0.78	7
0-1 Year	127	167.44	166.93	8.98	2.29	0.49	4.31	0.48	63
1-3 Years	277	348.58	344.45	18.53	2.83	2.00	4.05	1.90	37
3-5 Years	221	294.12	292.83	15.75	3.66	3.89	4.12	3.55	40
5-7 Years	104	188.86	173.53	9.33	2.66	6.15	4.29	5.56	31
7-10 Years	116	254.69	245.71	13.22	3.85	8.52	4.53	7.13	24
10+ Years	298	866.52	635.88	34.20	3.07	23.43	5.13	13.95	21
Government	311	1,715.03	1,475.08	79.33	2.84	12.96	4.34	7.69	8
Domestic Sovereign	66	1,517.29	1,279.30	68.80	2.79	13.93	4.35	8.35	3
Foreign Sovereign	5	4.46	3.84	0.21	4.98	28.53	5.49	7.19	145
Government Related	240	193.28	191.94	10.32	3.19	5.00	4.24	3.30	42
Collateralized	18	11.16	11.24	0.60	5.05	4.53	4.60	3.56	70
Corporate	814	394.02	373.02	20.06	4.23	8.33	5.33	5.32	125
Finance	372	197.13	192.02	10.33	4.25	5.98	5.25	4.06	133
Industrial	280	120.70	109.84	5.91	3.92	10.24	5.27	6.20	110
Utility	162	76.18	71.16	3.83	4.67	11.37	5.65	7.35	127

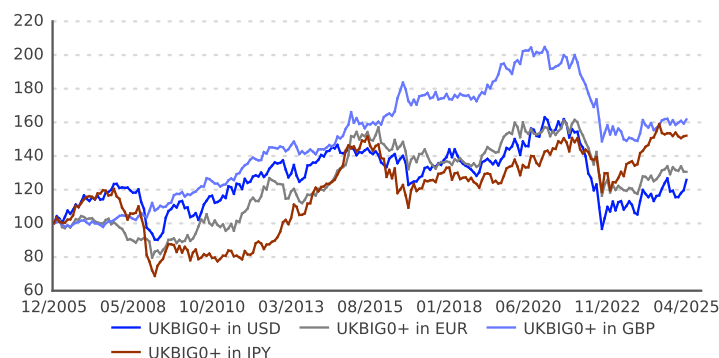
## HISTORICAL EFFECTIVE DURATION



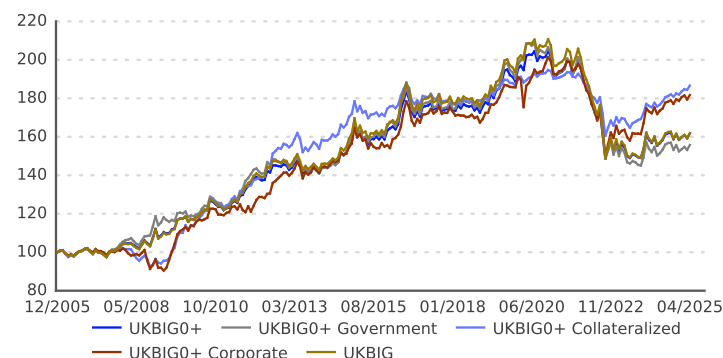
## HISTORICAL YIELD TO MATURITY



## HISTORICAL INDEX LEVEL (By Currency)



## HISTORICAL INDEX LEVEL (By Sector, in GBP)



	Return*	Standard Deviation*
UKBIG0+ in USD	1.20	10.68
UKBIG0+ in EUR	1.39	9.55
UKBIG0+ in GBP	2.52	6.52
UKBIG0+ in JPY	2.19	11.89

\* Annualized Since Inception (in %)

	Return*	Standard Deviation*
UKBIG0+	2.52	6.52
UKBIG0+ Government	2.32	6.87
UKBIG0+ Collateralized	3.28	5.46
UKBIG0+ Corporate	3.14	7.06
UKBIG	2.52	6.95

\* in GBP, Annualized Since Inception (in %)

## ANNUALIZED RETURNS (in %)

	GBP	USD		EUR		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	2.09	8.88	2.04	-0.82	1.46	-1.18	0.59
1 Year	4.11	11.06	4.32	4.46	2.52	0.67	-1.07
3 Years	-3.00	-0.98	-2.16	-3.41	-4.28	2.25	-7.32
5 Years	-4.37	-3.26	-3.79	-3.98	-5.42	2.47	-7.13

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate, zero coupon and fixed-rate bonds that step up according to a predetermined schedule
Currency:	GBP
Minimum Maturity:	At least one month. Fixed-to-floating rate bonds are removed one month prior to the fixed-to-floating rate start date.
Minimum Size Outstanding	Sovereign: GBP 2 billion (excludes Bank of England holdings) Other: GBP 300 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side pricing, 4:15 p.m. (London) except for: - UK Government Bonds (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.
Base Date:	December 31, 2005

## VENDOR CODES

SBUKBGZL FTSE UK Broad Investment-Grade Bond 0+ Years Index, in GBP terms

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