

FTSE UK Domestic Investment-Grade Bond 0+ Years Index

Multi-Sector | UK Sterling

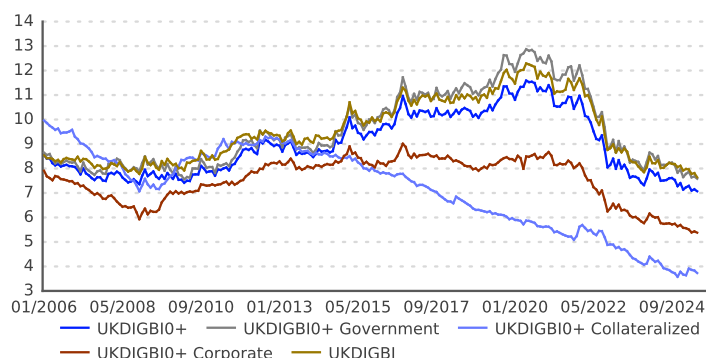
The FTSE UK Domestic Investment-Grade Bond 0+ Years Index (UKDIGBI0+) tracks the universe of securities that meet the eligibility criteria for the flagship FTSE UK Domestic Investment-Grade Bond Index (UKDIGBI) through to maturity. The UKDIGBI is a multi-sector benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in UK Sterling (GBP), irrespective of market of issue. The UKDIGBI uses the same design criteria and calculation assumptions as the FTSE UK Broad Investment-Grade Bond Index (UKBIG), but with a lower minimum amount outstanding threshold for all bonds other than sovereign bonds. This provides a broader capture of the domestic UK bond market. Sub-indices are available in any combination of asset class, maturity and rating.

INDEX PROFILE

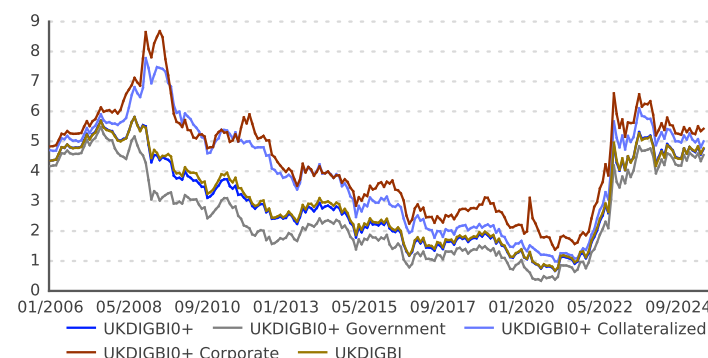
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
UKDIGBI0+	1,381	2,188.82	1,898.71	100.00	3.17	11.99	4.74	7.07	31
AAA	170	148.08	146.51	7.72	3.14	4.18	4.27	2.87	30
AA	231	1,613.27	1,349.16	71.06	2.87	13.63	4.57	8.03	6
A	420	180.71	166.60	8.77	3.85	8.62	5.27	5.50	96
BBB	560	246.76	236.44	12.45	4.68	8.47	5.62	5.31	131
1-3 Months	19	12.55	12.75	0.67	2.48	0.16	4.80	0.16	99
3-6 Months	32	63.46	63.60	3.35	3.10	0.36	4.44	0.35	60
6-9 Months	55	59.64	59.01	3.11	1.46	0.62	4.11	0.61	34
9-12 Months	32	16.61	16.61	0.87	4.17	0.87	4.73	0.85	96
0-1 Year	138	152.26	151.97	8.00	2.52	0.50	4.37	0.49	57
1-3 Years	318	364.65	359.89	18.95	2.89	1.95	4.26	1.85	37
3-5 Years	262	309.84	305.85	16.11	3.69	3.83	4.36	3.50	37
5-7 Years	127	201.31	183.79	9.68	2.76	6.09	4.51	5.49	30
7-10 Years	143	265.82	253.23	13.34	3.87	8.47	4.75	7.06	24
10+ Years	393	894.94	643.98	33.92	3.11	23.24	5.34	13.69	22
Government	331	1,731.30	1,468.62	77.35	2.89	12.95	4.54	7.58	8
Domestic Sovereign	66	1,531.40	1,272.03	66.99	2.84	13.91	4.56	8.23	2
Foreign Sovereign	8	5.16	4.44	0.23	4.94	26.61	5.65	7.22	132
Government Related	257	194.74	192.15	10.12	3.23	5.11	4.42	3.32	39
Collateralized	32	14.57	14.54	0.77	5.05	4.80	5.00	3.73	88
Corporate	1,018	442.95	415.55	21.89	4.23	8.48	5.42	5.38	112
Finance	437	212.59	205.99	10.85	4.29	6.08	5.32	4.11	118
Industrial	365	141.34	126.80	6.68	3.92	10.60	5.38	6.35	98
Utility	216	89.02	82.76	4.36	4.61	10.84	5.73	7.04	119

* In GBP billions

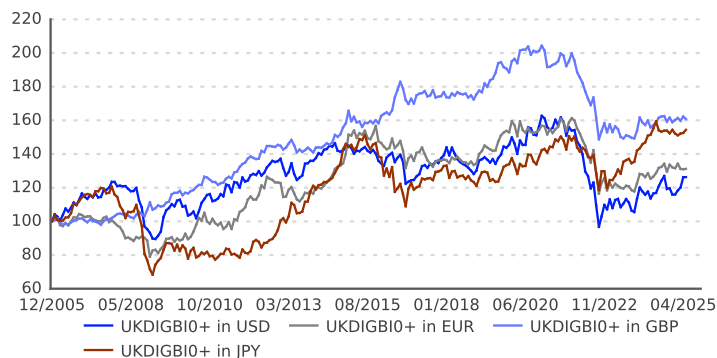
HISTORICAL EFFECTIVE DURATION



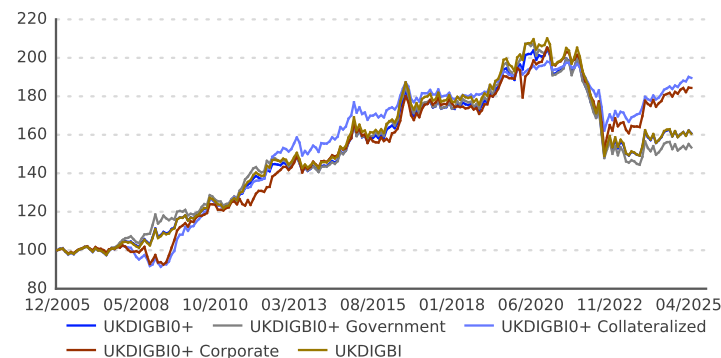
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in GBP)



	Return*	Standard Deviation*
UKDIGBI0+ in USD	1.21	10.66
UKDIGBI0+ in EUR	1.41	9.51
UKDIGBI0+ in GBP	2.48	6.45
UKDIGBI0+ in JPY	2.26	11.89

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
UKDIGBI0+	2.48	6.45
UKDIGBI0+ Government	2.23	6.84
UKDIGBI0+ Collateralized	3.35	5.60
UKDIGBI0+ Corporate	3.20	6.82
UKDIGBI	2.47	6.88

* in GBP, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	GBP	USD		EUR		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	1.17	8.93	1.12	-0.64	0.35	0.02	-0.69
1 Year	2.35	8.41	2.53	3.67	0.70	-0.46	-2.67
3 Years	-2.38	-0.16	-1.54	-2.07	-3.70	3.74	-6.82
5 Years	-4.46	-2.78	-3.88	-3.18	-5.54	3.07	-7.28

* 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 200 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

SBUKDGZL FTSE UK Domestic Investment-Grade Bond 0+ Years Index, in GBP terms

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