

# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

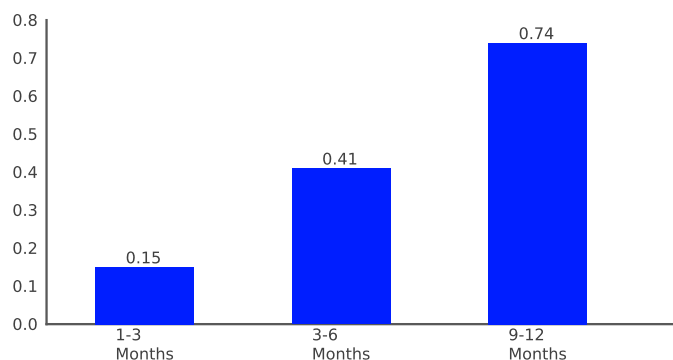
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

## INDEX PROFILE

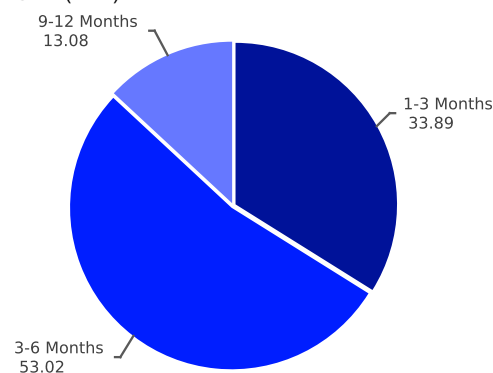
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>UK Government 0-1 Year Index</b>	<b>25</b>	<b>160.76</b>	<b>159.29</b>	<b>100.00</b>	<b>1.04</b>	<b>0.37</b>	<b>4.11</b>	<b>0.36</b>
1-3 Months	10	54.29	53.99	33.89	0.18	0.15	4.31	0.15
3-6 Months	14	85.16	84.46	53.02	1.81	0.41	4.20	0.41
9-12 Months	1	21.31	20.84	13.08	0.12	0.75	3.19	0.74
UK Treasury Bill 0-1 Year Index	21	73.50	72.68	45.63	0.00	0.26	4.25	0.26
UK Government Bond 0-1 Year Index	4	87.26	86.61	54.37	1.91	0.46	3.98	0.45

\* in GBP billion

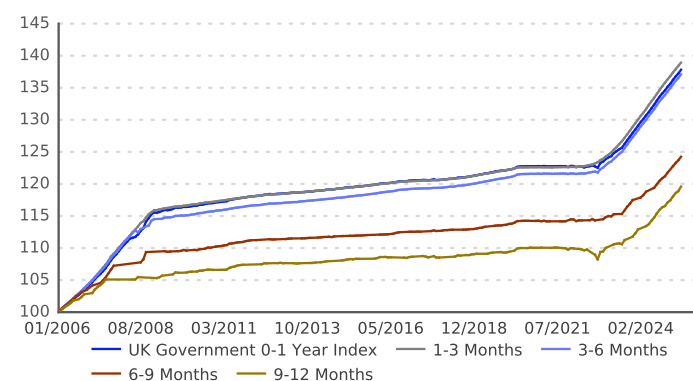
## EFFECTIVE DURATION (in Years)



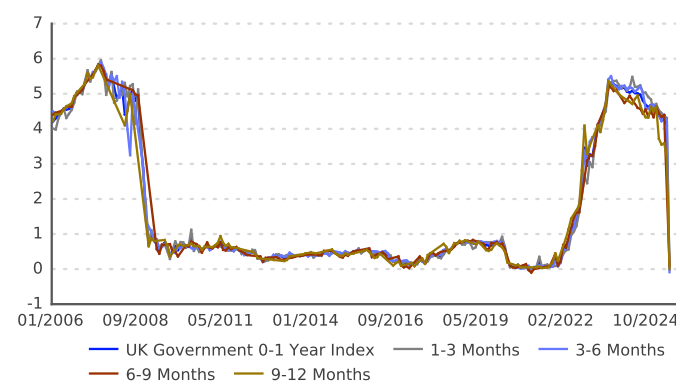
## MARKET WEIGHT (in %)



## 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	1.62	5.03	3.98	2.35	1.67	0.62
1-3 Months	1.53	5.00	4.20	2.53	1.71	0.59
3-6 Months	1.60	4.98	4.08	2.44	1.67	0.60
6-9 Months	1.73	4.59	2.82	1.70	1.71	0.65
9-12 Months	1.82	5.16	2.94	1.69	1.51	0.76
UK Government Bond 0-1 Year Index	1.65	4.96	3.74	2.19	1.74	0.59
UK Treasury Bill 0-1 Year Index	1.57	5.09	4.27	2.56	1.61	0.66

\* 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:	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

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