FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

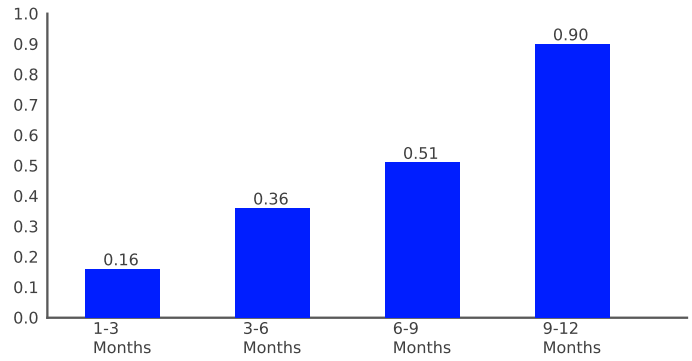
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance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

INDEX PROFILE

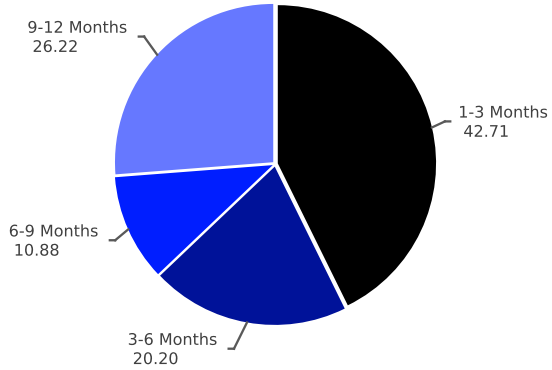
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UK Government 0-1 Year Index	**23**	**113.82**	**111.69**	**100.00**	**0.50**	**0.45**	**5.04**	**0.43**
1-3 Months	10	48.03	47.70	42.71	0.33	0.16	5.17	0.16
3-6 Months	11	23.00	22.55	20.19	0.00	0.37	5.20	0.36
6-9 Months	1	12.29	12.15	10.87	2.75	0.52	4.94	0.51
9-12 Months	1	30.51	29.29	26.22	0.25	0.92	4.77	0.90
UK Treasury Bill 0-1 Year Index	20	55.00	54.26	48.59	0.00	0.26	5.19	0.25
UK Government Bond 0-1 Year Index	3	58.82	57.42	51.41	0.98	0.63	4.91	0.60

* in GBP billion

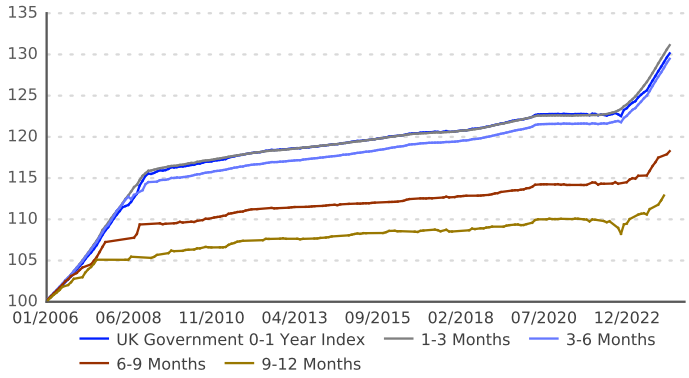
EFFECTIVE DURATION (in Years)



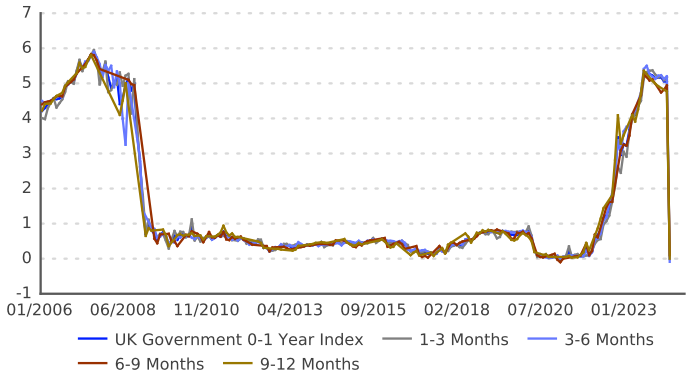
MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



Source: FTSE Russell as of February 29, 2024. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	YTD*	1 Year	3 Years	5 Years	Return**	Standard Deviation**
UK Government 0-1 Year Index	0.83	4.68	1.96	1.38	1.46	0.58
1-3 Months	0.85	4.99	2.27	1.54	1.50	0.55
3-6 Months	0.87	4.85	2.12	1.48	1.46	0.57
6-9 Months	0.68	2.90	1.18	0.88	1.43	0.61
9-12 Months		2.61	0.85	0.68	1.13	0.71
UK Government Bond 0-1 Year Index	0.77	4.42	1.74	1.25	1.52	0.55
UK Treasury Bill 0-1 Year Index	0.89	5.06	2.30	1.57	1.40	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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