FTSE Japanese Government 0-1 Year Index

Sovereign | Japanese Yen

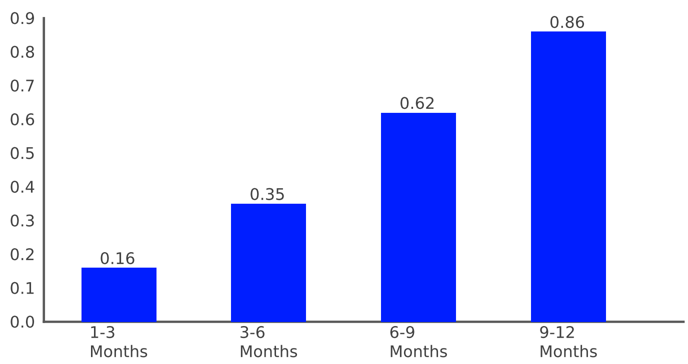
An extension of the flagship FTSE Japanese Government Bond Index, the FTSE Japanese Government 0-1 Year Index is a representative measure of the of the performance of Japanese Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices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

INDEX PROFILE

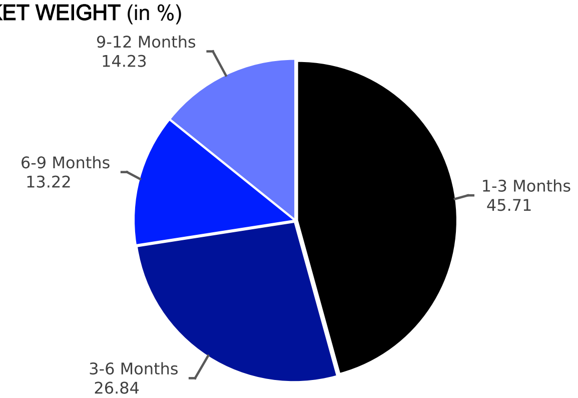
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Japanese Government 0-1 Year Index	50	127006.16	127001.91	100.00	0.08	0.37	0.11	0.37
1-3 Months	17	58049.42	58056.34	45.71	0.04	0.16	0.06	0.16
3-6 Months	14	34078.29	34081.73	26.84	0.08	0.35	0.08	0.35
6-9 Months	9	16795.52	16793.55	13.22	0.10	0.62	0.17	0.62
9-12 Months	10	18082.94	18070.29	14.23	0.15	0.87	0.25	0.86
Japanese Treasury Bill 0-1 Year Index	25	94944.60	94902.28	74.73	0.00	0.33	0.09	0.33
Japanese Government Bond 0-1 Year Index	25	32061.56	32099.63	25.27	0.30	0.49	0.16	0.49

* in JPY billion

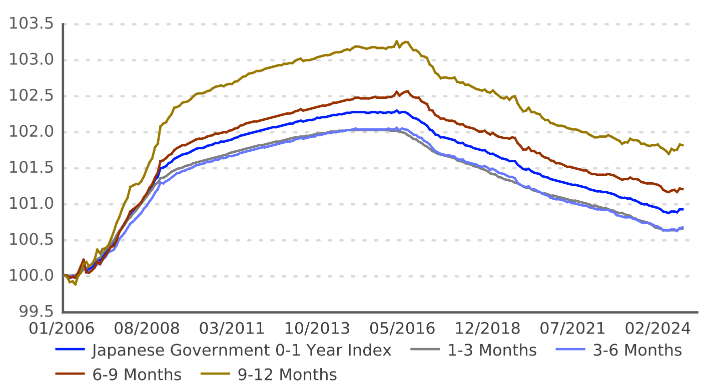
EFFECTIVE DURATION (in Years)



MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY

Source: FTSE Russell as of October 31, 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**
Japanese Government 0-1 Year Index	-0.03	-0.06	-0.10	-0.12	0.05	0.09
1-3 Months	-0.03	-0.07	-0.12	-0.12	0.03	0.07
3-6 Months	-0.03	-0.06	-0.10	-0.12	0.04	0.09
6-9 Months	-0.07	-0.08	-0.09	-0.13	0.06	0.11
9-12 Months	0.00	0.01	-0.06	-0.11	0.10	0.14
Japanese Government Bond 0-1 Year Index	-0.03	-0.04	-0.08	-0.12	0.04	0.08
Japanese Treasury Bill 0-1 Year Index	-0.03	-0.06	-0.11	-0.12	0.06	0.11

* Not annualized.
** Since base date.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed rate, zero coupon, discount coupon
Currency:	JPY
Minimum Maturity:	At least one month and less than one year
Minimum Issue Size:	Bonds and bills: JPY 500 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks); 20+ Years Bonds: JPY 450 billion (excludes Bank of Japan holdings and Ministry of Finance buybacks)
Composition	Securities included: Fixed-rate Japanese 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:	LSEG Pricing Service bid-side 3:00 p.m. (Tokyo)
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