

FTSE Japanese Government 0-1 Year Index

Sovereign | Japanese Yen

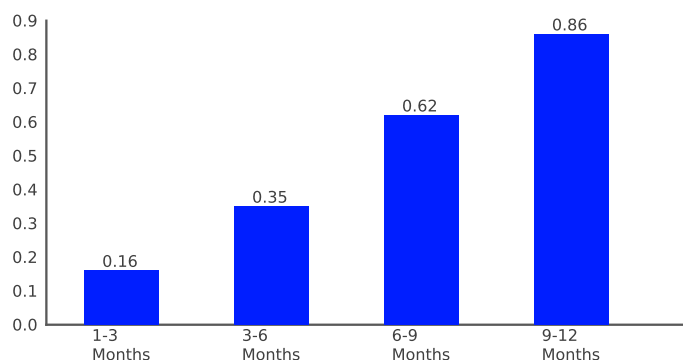
An extension of the flagship FTSE Japanese Government Bond Index, the FTSE Japanese Government 0-1 Year Index is a representative measure of the performance of Japanese Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the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

INDEX PROFILE

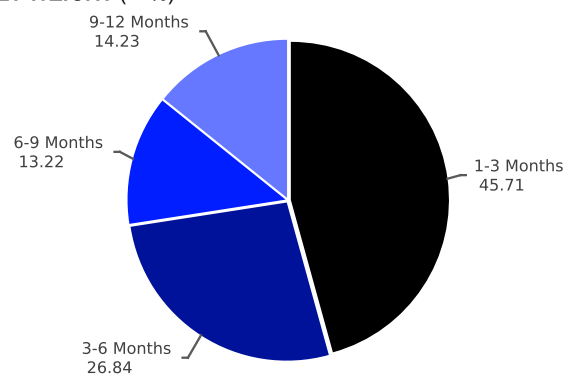
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
Japanese Government 0-1 Year Index	50	127006.16	127001.91	100.00	0.08	0.37	0.11	0.37
1-3 Months	17	58049.42	58056.34	45.71	0.04	0.16	0.06	0.16
3-6 Months	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

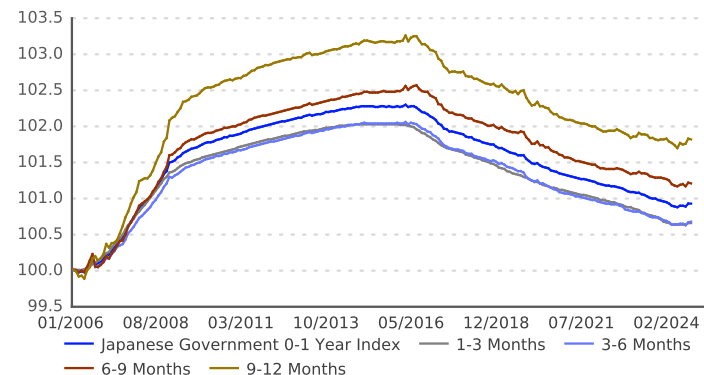
EFFECTIVE DURATION (in Years)



MARKET WEIGHT (in %)



HISTORICAL INDEX LEVEL



HISTORICAL YIELD TO MATURITY



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

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