

# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

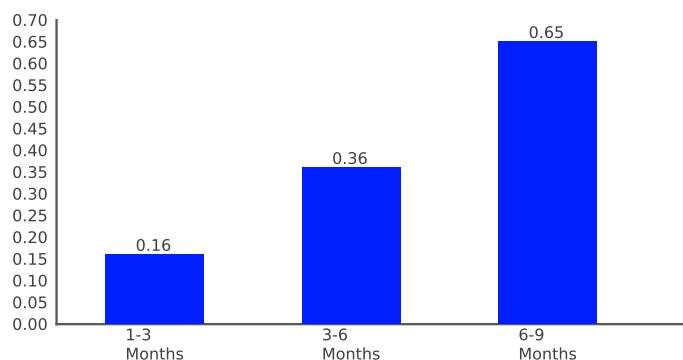
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

## INDEX PROFILE

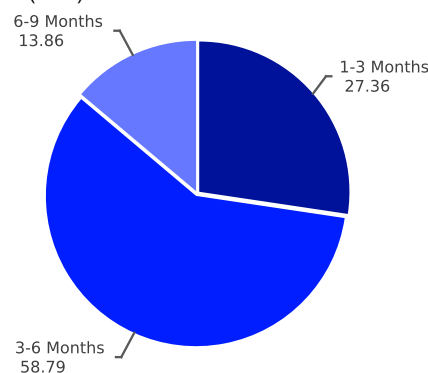
| Description                         | # of Issues | Par Amount*   | Market Value* | Market Weight (%) | Average Coupon (%) | Average Life (Years) | Yield to Maturity (%) | Effective Duration |
|-------------------------------------|-------------|---------------|---------------|-------------------|--------------------|----------------------|-----------------------|--------------------|
| <b>UK Government 0-1 Year Index</b> | <b>25</b>   | <b>151.98</b> | <b>150.62</b> | <b>100.00</b>     | <b>1.03</b>        | <b>0.35</b>          | <b>4.18</b>           | <b>0.35</b>        |
| 1-3 Months                          | 9           | 41.50         | 41.21         | 27.36             | 0.00               | 0.16                 | 4.35                  | 0.16               |
| 3-6 Months                          | 15          | 89.16         | 88.55         | 58.79             | 1.73               | 0.36                 | 4.29                  | 0.36               |
| 6-9 Months                          | 1           | 21.31         | 20.87         | 13.86             | 0.12               | 0.67                 | 3.39                  | 0.65               |
| UK Treasury Bill 0-1 Year Index     | 22          | 80.50         | 79.59         | 52.84             | 0.00               | 0.26                 | 4.31                  | 0.26               |
| UK Government Bond 0-1 Year Index   | 3           | 71.48         | 71.03         | 47.16             | 2.20               | 0.45                 | 4.03                  | 0.44               |

\* in GBP billion

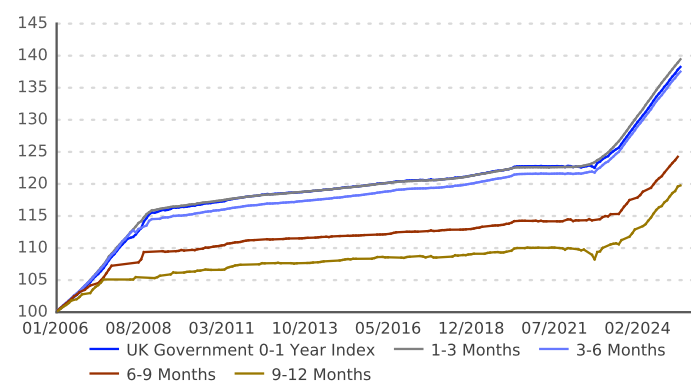
## EFFECTIVE DURATION (in Years)



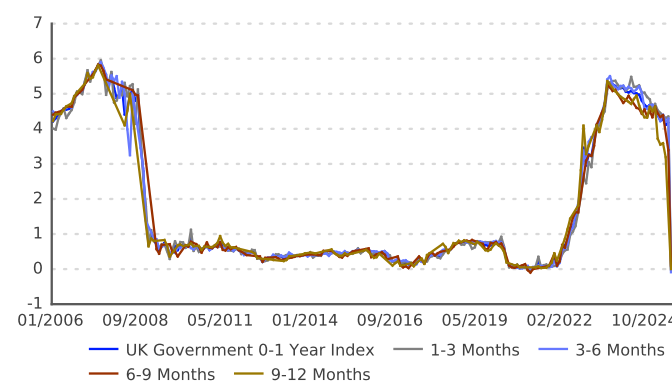
## MARKET WEIGHT (in %)



## 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      | 1.94 | 4.90   | 4.06    | 2.41    | 1.68     | 0.62                 |
| 1-3 Months                        | 1.92 | 4.93   | 4.31    | 2.61    | 1.73     | 0.59                 |
| 3-6 Months                        | 1.92 | 4.89   | 4.16    | 2.50    | 1.68     | 0.60                 |
| 6-9 Months                        | 1.73 | 4.59   | 2.82    | 1.69    | 1.71     | 0.65                 |
| 9-12 Months                       | 1.97 | 4.80   | 2.95    | 1.71    | 1.51     | 0.76                 |
| UK Government Bond 0-1 Year Index | 1.95 | 4.79   | 3.82    | 2.25    | 1.75     | 0.59                 |
| UK Treasury Bill 0-1 Year Index   | 1.92 | 4.99   | 4.36    | 2.63    | 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);<br>Treasury bills: GBP 750 million (excludes Bank of England holdings)  |
| Composition            | Securities included: Fixed-rate UK Treasury bills, notes, and bonds;<br>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 4:15 p.m. (London)  |
| Calculation Frequency: | Daily   |
| Settlement Date:       | Monthly – Settlement is on the last calendar day of the month.<br>Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month;<br>then, settlement is on the last calendar day of the month. |
| Base Date:             | December 31, 2005   |

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