

# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

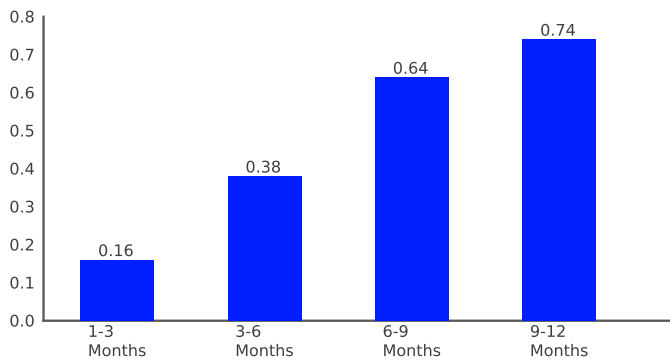
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

## INDEX PROFILE

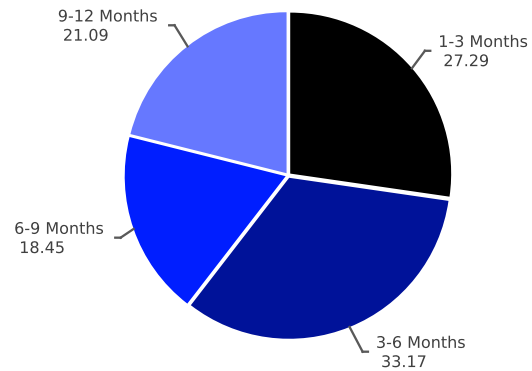
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>UK Government 0-1 Year Index</b>	<b>25</b>	<b>178.47</b>	<b>178.20</b>	<b>100.00</b>	<b>1.74</b>	<b>0.45</b>	<b>3.89</b>	<b>0.44</b>
1-3 Months	9	48.80	48.63	27.29	0.53	0.16	3.74	0.16
3-6 Months	14	59.92	59.11	33.17	0.17	0.38	3.79	0.38
6-9 Months	1	32.41	32.87	18.45	4.12	0.67	4.05	0.64
9-12 Months	1	37.35	37.58	21.09	3.75	0.77	4.08	0.74
UK Treasury Bill 0-1 Year Index	21	63.50	62.84	35.27	0.00	0.27	3.81	0.27
UK Government Bond 0-1 Year Index	4	114.97	115.36	64.73	2.70	0.55	3.93	0.54

\* in GBP billion

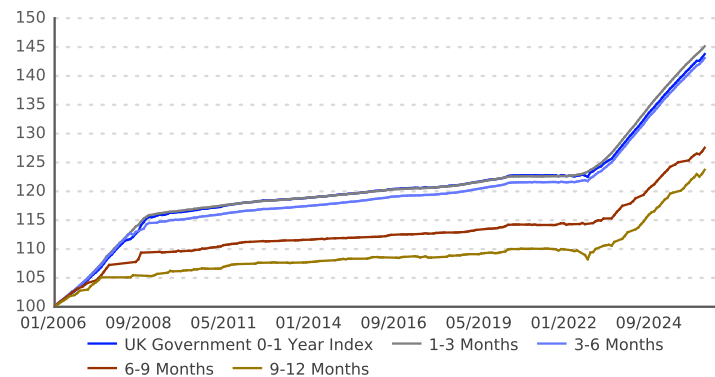
## EFFECTIVE DURATION (in Years)



## 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	1.50	4.01	4.67	3.21	1.79	0.62
1-3 Months	1.59	4.08	4.77	3.43	1.84	0.59
3-6 Months	1.59	4.06	4.70	3.31	1.80	0.60
6-9 Months	1.35	2.68	3.43	2.24	1.81	0.65
9-12 Months	1.37	3.31	3.77	2.36	1.67	0.78
UK Government Bond 0-1 Year Index	1.37	3.86	4.51	3.01	1.86	0.59
UK Treasury Bill 0-1 Year Index	1.60	4.15	4.83	3.47	1.72	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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