

# FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

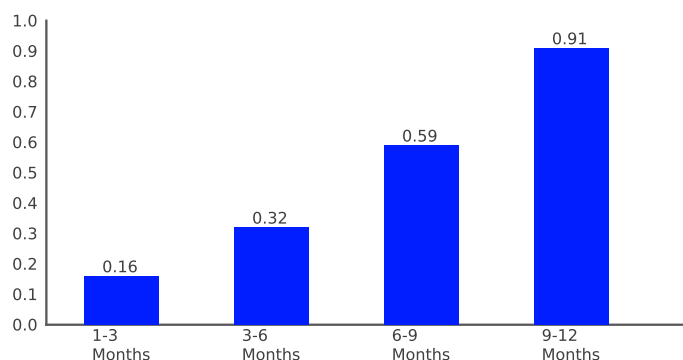
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

## INDEX PROFILE

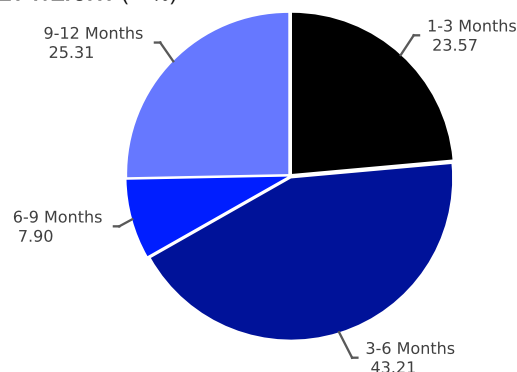
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
<b>UK Government 0-1 Year Index</b>	<b>27</b>	<b>197.81</b>	<b>195.72</b>	<b>100.00</b>	<b>1.33</b>	<b>0.46</b>	<b>4.68</b>	<b>0.45</b>
1-3 Months	9	46.50	46.13	23.57	0.00	0.16	4.84	0.16
3-6 Months	15	85.36	84.58	43.21	1.16	0.32	4.66	0.32
6-9 Months	1	15.79	15.47	7.90	0.62	0.60	4.51	0.59
9-12 Months	2	50.16	49.54	25.31	3.08	0.94	4.63	0.91
UK Treasury Bill 0-1 Year Index	22	83.00	82.00	41.89	0.00	0.25	4.82	0.25
UK Government Bond 0-1 Year Index	5	114.81	113.72	58.11	2.30	0.62	4.58	0.60

\* in GBP billion

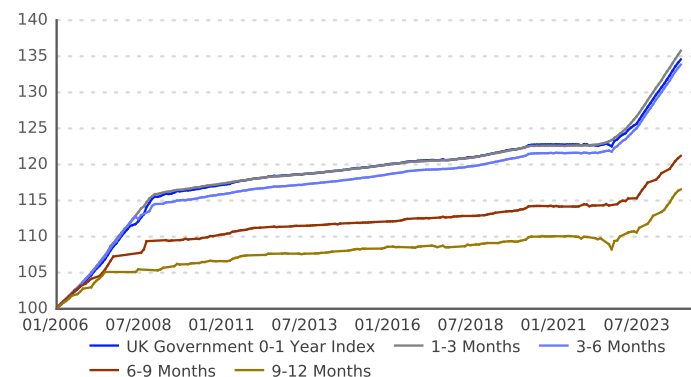
## EFFECTIVE DURATION (in Years)



## 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	4.26	5.16	3.14	1.97	1.59	0.61
1-3 Months	4.42	5.33	3.45	2.15	1.64	0.58
3-6 Months	4.27	5.15	3.26	2.06	1.59	0.59
6-9 Months	3.17	3.17	2.01	1.31	1.57	0.63
9-12 Months	3.24	4.27	2.02	1.29	1.35	0.74
UK Government Bond 0-1 Year Index	4.05	4.94	2.90	1.82	1.65	0.58
UK Treasury Bill 0-1 Year Index	4.44	5.35	3.48	2.17	1.52	0.65

\* 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:	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. 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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