

FTSE UK Government 0-1 Year Index

Sovereign | UK Sterling

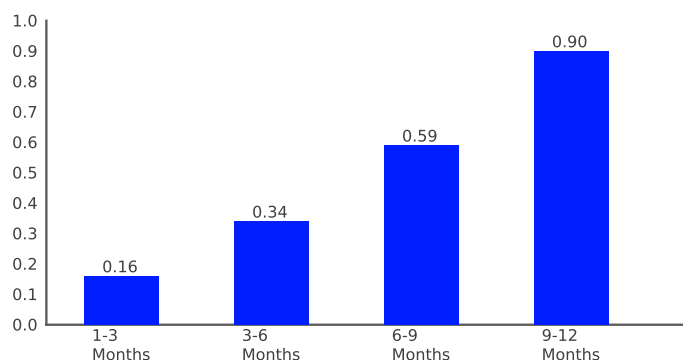
An extension of the flagship FTSE UK Government Bond Index, the FTSE UK Government 0-1 Year Index is a representative measure of the performance of UK Treasury bills, notes and bonds with time-to-maturity greater than or equal to one month and less than one year. Sub-indices track the performance of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

INDEX PROFILE

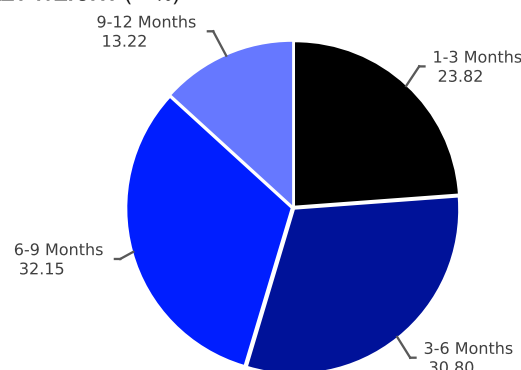
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UK Government 0-1 Year Index	25	157.76	156.25	100.00	1.06	0.46	4.23	0.45
1-3 Months	9	37.50	37.23	23.83	0.00	0.16	4.45	0.16
3-6 Months	13	48.79	48.12	30.80	0.20	0.34	4.22	0.34
6-9 Months	2	50.16	50.24	32.15	3.08	0.61	4.34	0.59
9-12 Months	1	21.31	20.66	13.22	0.12	0.92	3.55	0.90
UK Treasury Bill 0-1 Year Index	21	70.50	69.68	44.59	0.00	0.26	4.43	0.26
UK Government Bond 0-1 Year Index	4	87.26	86.58	55.41	1.91	0.63	4.06	0.61

* in GBP billion

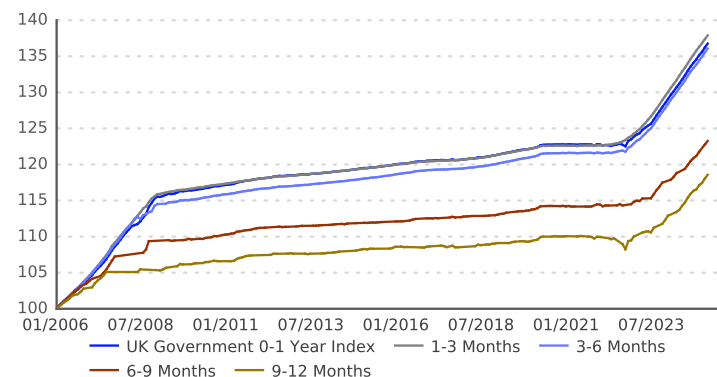
EFFECTIVE DURATION (in Years)



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	0.84	5.08	3.68	2.24	1.65	0.61
1-3 Months	0.79	5.16	3.97	2.41	1.69	0.58
3-6 Months	0.84	5.09	3.82	2.33	1.65	0.60
6-9 Months	0.93	4.22	2.54	1.58	1.66	0.64
9-12 Months	0.96	5.03	2.55	1.59	1.46	0.75
UK Government Bond 0-1 Year Index	0.88	4.95	3.43	2.09	1.71	0.58
UK Treasury Bill 0-1 Year Index	0.79	5.19	4.03	2.44	1.58	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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