FTSE Japanese Government 0-1 Year JPY/USD FX Enhanced Index – Japanese Investment Trust

FTSE RUSSELL
An LSEG Business

Sovereign | Japanese Yen

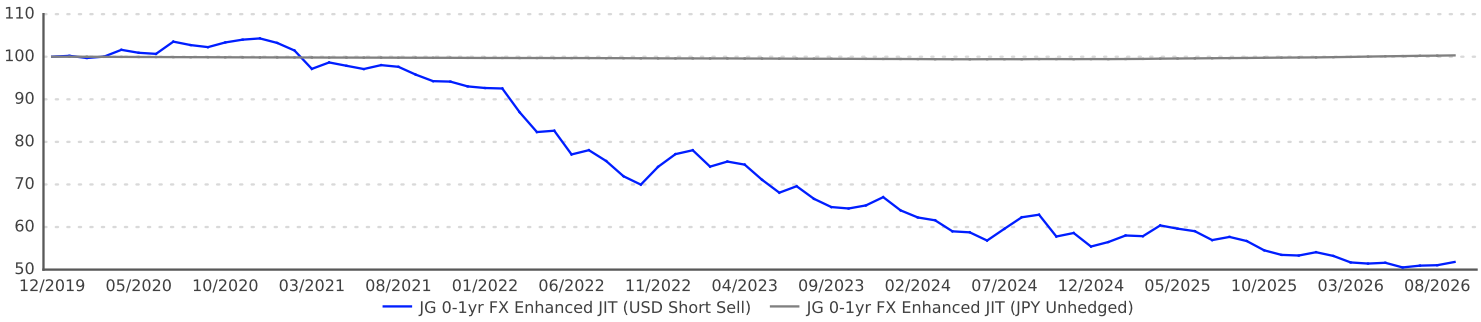
The FTSE Japanese Government 0-1 Year JPY/USD FX Enhanced Index – Japanese Investment Trust (JG 0-1yr FX Enhanced JIT) measures the performance of fixed-rate, local currency, Japanese government bonds as well as Japanese treasury bills, with time-to-maturity of less than one year. The Index returns incorporate short sell of US Dollar against Japanese Yen by entering a sell of forward contract of USD vs. JPY.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
JG 0-1yr FX Enhanced JIT	58	144,229.60	143,748.87	100.00	0.21	0.35	1.29	0.34	-9

* In JPY billions

HISTORICAL INDEX LEVEL (in JPY)



ANNUALIZED RETURNS (in %)

	JPY	
	Unhedged	USD Short Sell
YTD*	0.50	-2.84
1 Year	0.61	-8.66
2 Years	0.44	-9.25
3 Years	0.27	-7.15
5 Years	0.11	-11.57

* Not annualized

Source: FTSE Russell as of September 30, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate for Japanese government bonds; zero coupon or discount coupon for Japanese treasury bills
Minimum Maturity:	Less than 1 Year Bonds maturing in the same index profile month will remain in the index until the next month's profile
Composition:	Japanese government bonds - Sovereign bonds denominated in the domestic currency. Includes callable bonds and excludes individual bonds Japanese treasury bills - Zero coupon or discount coupon treasury bills issued with time-to-maturity equal to or less than one year
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month (pricing as of the last business day of the monthly and settlement as of the last calendar day of the month.)
Reinvestment of Cash Flow:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service 3pm Tokyo
Exchange Rate:	MUFG Bank telegraphic transfer spot middle rate (TTM) as quoted at 10:00 a.m. Tokyo time[1]
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.
Fixing Date:	Each month, the upcoming month's index constituents are "fixed" on the profile fixing date. Each year's scheduled fixing dates are published on the website.
Base Date:	December 31, 2019

[1] LSEG Reference Data Services quotes are used for currencies during periods in which MUFG Bank quotes are not available.

VENDOR CODES

CFIIJUFX	FTSE Japanese Government 0-1 Year JPY/USD FX Enhanced Index – Japanese Investment Trust, in JPY terms

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