



FTSE US Treasury 1-3 Years Select Index - Japanese Investment Trust

Sovereign | Single-Currency

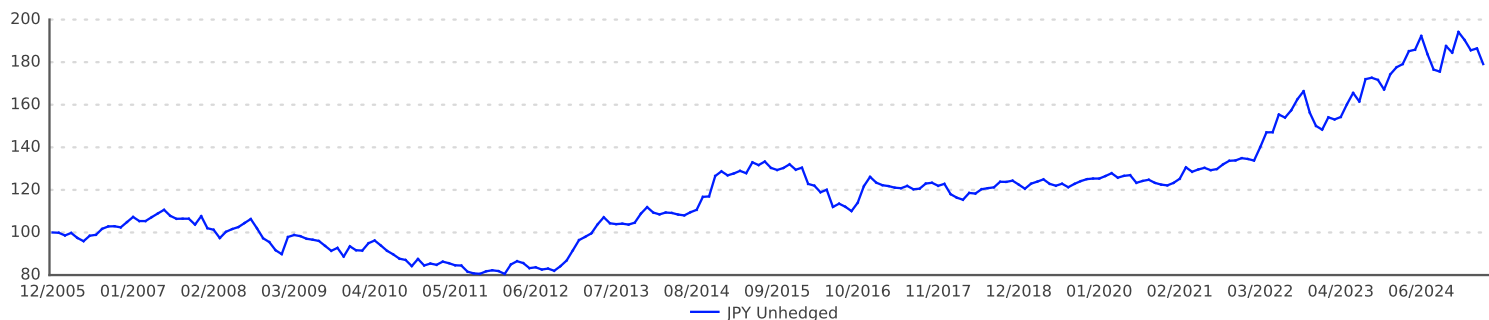
The FTSE US Treasury 1-3 Years Select Index - Japanese Investment Trust (UST 1-3 Years Select JIT) measures the performance of the US Treasury bonds with maturity less than 3 years that are in the FTSE World Government Bond Index - Japanese Investment Trust (WGBI-JIT).

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UST 1-3 Years Select JIT	93	4,568.56	4,531.71	100.00	2.91	1.92	3.73	1.83

* In USD billions

HISTORICAL INDEX LEVEL



ANNUALIZED RETURNS (in %)

	JPY
	Unhedged
YTD*	-7.77
1 Year	-3.28
3 Years	6.80
5 Years	7.33
Since Inception	3.06

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year and less than 3 years
Minimum Issue Size:	USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business 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:	Tradeweb FTSE US Treasury Benchmark Closing Prices
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, 2005

¹ WM/Reuters quotes are used for currencies during periods in which MUFG Bank quotes are not available.

VENDOR CODES

CFIIUJ13 FTSE US Treasury 1-3 Years Select Index - Japanese Investment Trust, in JPY terms

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