FTSE US Treasury 3-7 Years Select Index - Japanese Investment Trust

Sovereign | US Dollar

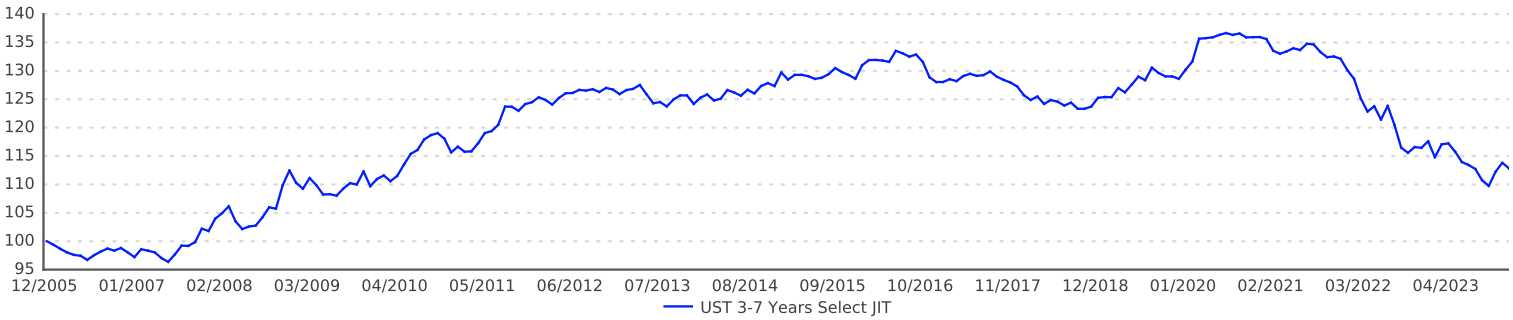
The FTSE US Treasury 3-7 Years Select Index - Japanese Investment Trust (UST 3-7 Year Select JIT) measures the performance of the US Treasury bonds with maturity greater than 3 years and less than 7 years that are in the FTSE World Government Bond Index – Japanese Investment Trust (WGBI-JIT) except that it excludes the 3-Year on-the-run US Treasuries.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
UST 3-7 Years Select JIT	92	648,442.51	601,723.19	100.00	2.46	4.76	4.33	4.35

* In JPY billions

HISTORICAL INDEX LEVEL (in JPY Hedged)



ANNUALIZED RETURNS (in %)

	JPY	
	Unhedged	Hedged
YTD*	5.00	-2.25
1 Year	14.42	-3.09
2 Years	12.00	-6.99
3 Years	9.68	-5.91
5 Years	7.01	-2.36

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least 3 years and less than 7 years, excluding the 3-year on-the-run US Treasuries
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
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:	Previous local market close, Refinitiv
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/Refinitiv quotes are used for currencies during periods in which MUFG Bank quotes are not available.

VENDOR CODES

CFIIUJ37	FTSE US Treasury 3-7 Years Select Index - Japanese Investment Trust, in JPY terms
CFIIUJ3C	FTSE US Treasury 3-7 Years Select Index - Japanese Investment Trust, currency-hedged in JPY terms

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