FTSE German Government Bond Index - Japanese Investment Trust

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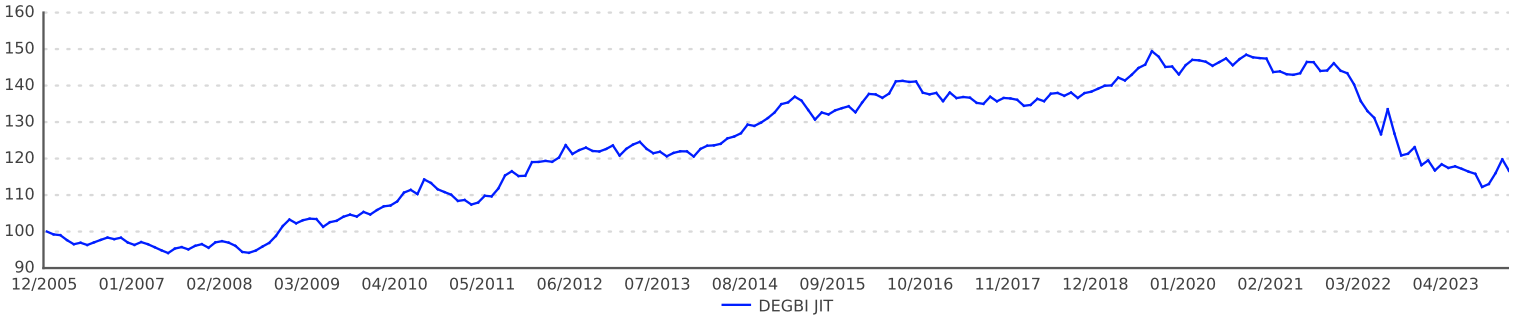
The FTSE German Government Bond Index - Japanese Investment Trust (DEGBI JIT) measures the performance of the German Government Bond bonds that are in the FTSE World Government Bond Index – Japanese Investment Trust (WGBI-JIT).

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
DEGBI JIT	63	237,324.69	222,085.95	100.00	1.44	8.98	2.62	7.30

* In JPY billions

HISTORICAL INDEX LEVEL (in JPY Hedged)



ANNUALIZED RETURNS (in %)

	JPY	
	Unhedged	Hedged
YTD*	0.55	-4.06
1 Year	16.18	-1.55
2 Years	4.73	-9.50
3 Years	2.22	-7.18
5 Years	2.35	-3.88

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least one year
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

CFIIDJY	FTSE German Government Bond Index - Japanese Investment Trust, in JPY terms
CFIIDJYC	FTSE German Government Bond Index - Japanese Investment Trust, currency-hedged in JPY terms

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