



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

INDEX CONSTITUENTS

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	0.500	20250331	1.0175
US TREASURY	2.625	20250331	0.4116
US TREASURY	3.875	20250331	1.1143
US TREASURY	2.625	20250415	1.2196
US TREASURY	0.375	20250430	1.0721
US TREASURY	2.875	20250430	0.6510
US TREASURY	3.875	20250430	1.1315
US TREASURY	2.125	20250515	1.3317
US TREASURY	2.750	20250515	1.1908
US TREASURY	0.250	20250531	1.0467
US TREASURY	2.875	20250531	0.5956
US TREASURY	4.250	20250531	1.1336
US TREASURY	2.875	20250615	1.1619
US TREASURY	0.250	20250630	1.1011
US TREASURY	2.750	20250630	0.4573
US TREASURY	4.625	20250630	1.1357
US TREASURY	3.000	20250715	1.1339
US TREASURY	0.250	20250731	1.1468
US TREASURY	2.875	20250731	0.5578
US TREASURY	4.750	20250731	1.1297
US TREASURY	2.000	20250815	1.4305
US TREASURY	3.125	20250815	1.1056
US TREASURY	0.250	20250831	1.1460
US TREASURY	2.750	20250831	0.5729
US TREASURY	5.000	20250831	1.2148
US TREASURY	3.500	20250915	1.0813
US TREASURY	0.250	20250930	1.3103
US TREASURY	3.000	20250930	0.5783
US TREASURY	5.000	20250930	1.2910
US TREASURY	4.250	20251015	1.0854
US TREASURY	0.250	20251031	1.3419
US TREASURY	3.000	20251031	0.5127
US TREASURY	5.000	20251031	1.4009
US TREASURY	2.250	20251115	1.5178
US TREASURY	4.500	20251115	1.0867
US TREASURY	0.375	20251130	1.2803
US TREASURY	2.875	20251130	0.6219
US TREASURY	4.875	20251130	1.4750
US TREASURY	4.000	20251215	1.0727
US TREASURY	0.375	20251231	1.3693
US TREASURY	2.625	20251231	0.5623
US TREASURY	4.250	20251231	1.5334

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	3.875	20260115	1.0666
US TREASURY	0.375	20260131	1.4800
US TREASURY	2.625	20260131	0.6679
US TREASURY	4.250	20260131	1.6088
US TREASURY	1.625	20260215	1.3170
US TREASURY	4.000	20260215	1.0653
US TREASURY	6.000	20260215	0.1713
US TREASURY	0.500	20260228	1.4976
US TREASURY	2.500	20260228	0.6777
US TREASURY	4.625	20260228	1.6959
US TREASURY	4.625	20260315	1.0739
US TREASURY	0.750	20260331	1.3948
US TREASURY	2.250	20260331	0.6570
US TREASURY	3.750	20260415	1.0722
US TREASURY	0.750	20260430	1.3980
US TREASURY	2.375	20260430	0.5000
US TREASURY	1.625	20260515	1.2876
US TREASURY	3.625	20260515	1.0665
US TREASURY	0.750	20260531	1.4576
US TREASURY	2.125	20260531	0.6200
US TREASURY	4.125	20260615	1.0760
US TREASURY	0.875	20260630	1.2857
US TREASURY	1.875	20260630	0.6021
US TREASURY	4.500	20260715	1.0817
US TREASURY	0.625	20260731	1.3662
US TREASURY	1.875	20260731	0.6094
US TREASURY	1.500	20260815	1.3675
US TREASURY	4.375	20260815	1.1285
US TREASURY	0.750	20260831	1.4807
US TREASURY	1.375	20260831	0.5829
US TREASURY	4.625	20260915	1.1859
US TREASURY	0.875	20260930	1.3955
US TREASURY	1.625	20260930	0.4467
US TREASURY	4.625	20261015	1.2641
US TREASURY	1.125	20261031	1.4181
US TREASURY	1.625	20261031	0.5861
US TREASURY	2.000	20261115	1.3024
US TREASURY	4.625	20261115	1.3147
US TREASURY	1.250	20261130	1.4598
US TREASURY	1.625	20261130	0.5446
US TREASURY	4.375	20261215	1.3555
US TREASURY	1.250	20261231	1.4089

INDEX CONSTITUENTS (CONTINUED)

April 2024 Index Profile - Index data as of March 31, 2024

Description	Coupon (%)	Maturity (YYYYMMDD)	Index Weight (%)
US TREASURY	1.750	20261231	0.5782
US TREASURY	4.000	20270115	1.3905
US TREASURY	1.500	20270131	1.8965
US TREASURY	2.250	20270215	1.1620
US TREASURY	4.125	20270215	1.4443
US TREASURY	1.125	20270228	0.3345
US TREASURY	1.875	20270228	1.3254
US TREASURY	4.250	20270315	1.4985

Sources: FTSE Russell and Refinitiv

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", "Beyond Ratings®", and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Indices or the fitness or suitability of the FTSE Russell Indices for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Indices is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.