

US Gov 10Y Fixed Duration Bond iNDEX

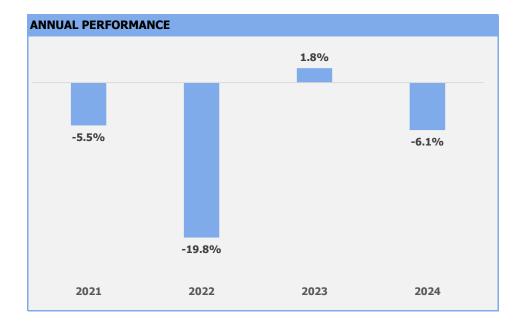
QUICK FACTS Index Launce Date: Oct 9, 2023 Index Base Date: Dec 31, 2020 Index Base Value: 100 Index Tax Type: GTR Index Currency: USD Index Reconstitution: Annually Index Weighting Type: Market Cap 100.00% Constituent Weight Cap: Corporate Weight Cap:

ELIGIBLE CRITERIA					
Interest Type:	Fixed				
Linkage Type:	Non Linked				
Issuer Type:	Government				
Credit Rating:					

FUNDAMENTALS				
# of Constituents	4			
Modified Duration	9.95			
Yield to Maturity	4.65%			
Credit Rating	AAA			

SECTORS BREAKDOWN			
Government		100.0%	

The index is designed to measure the performance of US government bonds with weighing mechanism that modifies the index duration to 10Y on each monthly rebalancing



HISTORICAL PERFORMANCE & RISK ANALYSIS									
Returns Sta			Stand	Standard Deviation* S		harp Ratio*			
2024	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
-6.1%	-7.4%	-22.3%		10.9%	10.3%		-1.0	-0.9	

^{*} The calculation performed on a daily basis and presented in annual terms. The calculation of Sharpe ratio is based on index currency's relavant central bank rate as a risk-free rate

INDEX CONSTITUENTS		
Security Name	Symbol	Index Weight
UST 4.5 02/15/36	US912810FT08	36.7%
UST 5 05/15/37	US912810PU60	31.4%
UST 4.625 02/15/40	US912810QE10	16.0%
UST 4.375 11/15/39	US912810QD37	16.0%

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