

US Gov 10Y Fixed Duration Bond iINDEX

QUICK FACTS

Index Launch 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
Constituent Weight Cap:	100.00%
Corporate Weight Cap:	---

ELIGIBLE CRITERIA

Interest Type:	Fixed
Linkage Type:	Non Linked
Issuer Type:	Government
Credit Rating:	---

FUNDAMENTALS

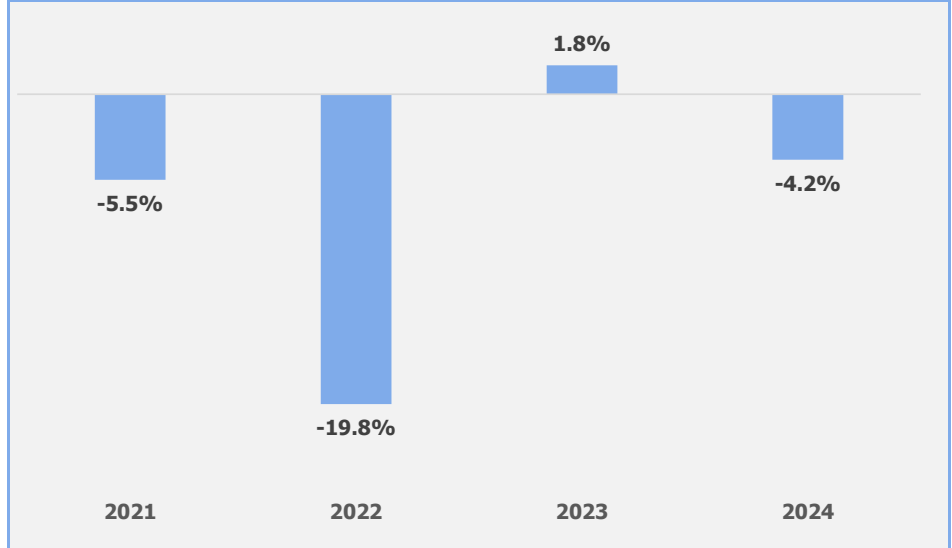
# of Constituents	4
Modified Duration	9.75
Yield to Maturity	4.54%
Credit Rating	AAA

SECTORS BREAKDOWN

Government	100.0%
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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

ANNUAL PERFORMANCE



HISTORICAL PERFORMANCE & RISK ANALYSIS

2024	Returns			Standard Deviation*			Sharp Ratio*		
	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years	1 Year	3 Years	5 Years
-4.2%	-4.3%	-20.6%	--	10.7%	10.4%	--	-0.6	-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 relevant central bank rate as a risk-free rate

INDEX CONSTITUENTS

Security Name	Symbol	Index Weight
UST 4.5 02/15/36	US912810FT08	37.7%
UST 5 05/15/37	US912810PU60	31.6%
UST 4.625 02/15/40	US912810QE10	15.7%
UST 4.375 11/15/39	US912810QD37	15.0%