

# FTSE US Treasury 20+ Years Index

Sovereign | Single-Currency

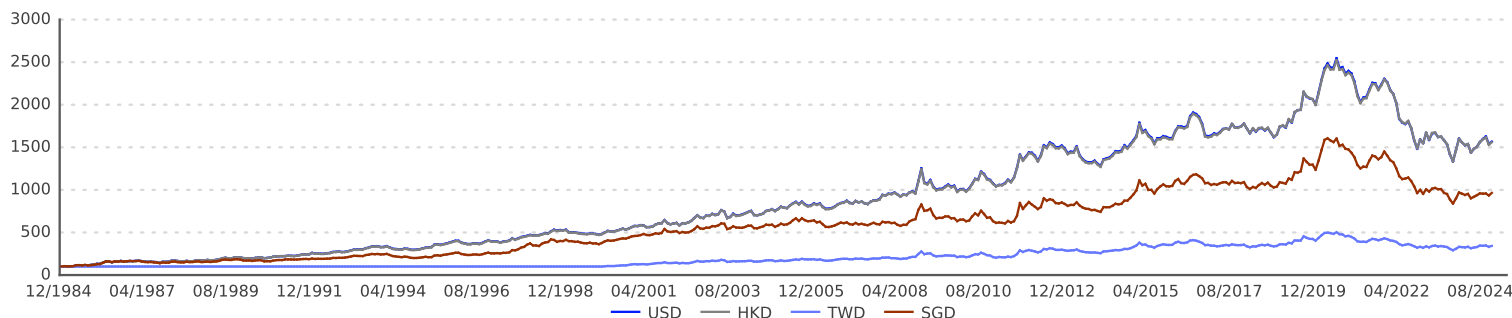
The FTSE US Treasury 20+ Years Index measures the performance of the US Treasury bonds with maturity greater than or equal to 20 years that are in the FTSE World Government Bond Index (WGBI)

## INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration
FTSE US Treasury 20+ Years Index	40	1,887.67	1,450.96	100.00	2.90	25.97	4.48	16.76

\* In USD billions

## HISTORICAL INDEX LEVEL (Unhedged)



## ANNUALIZED RETURNS (in %)

	USD		HKD		TWD		SGD	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-2.12	-2.12	-2.46	-3.08	3.59	-5.96	-0.53	-4.12
1 Year	6.74	6.74	6.35	5.70	10.99	2.08	7.23	4.33
3 Years	-12.05	-12.05	-12.10	-12.84	-7.37	-15.29	-12.71	-13.42
5 Years	-5.36	-5.36	-5.47	-5.84	-4.16	-7.65	-5.73	-6.20
Since Inception	7.14	7.14	7.12	6.84	3.13	2.05	5.84	6.09

\* Not annualized

## DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least 20 years
Minimum Issue Size:	USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
Weighting:	Market capitalization
Rebalancing:	Once a month on the last business day of the month
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:	LSEG Pricing Service 4:00 p.m. (New York)
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, 1984

VENDOR CODES

CFIIU2PL FTSE US Treasury 20+ Years Index, in USD terms

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