FTSE US Treasury 20+ Years Index

Sovereign | Single-Currency

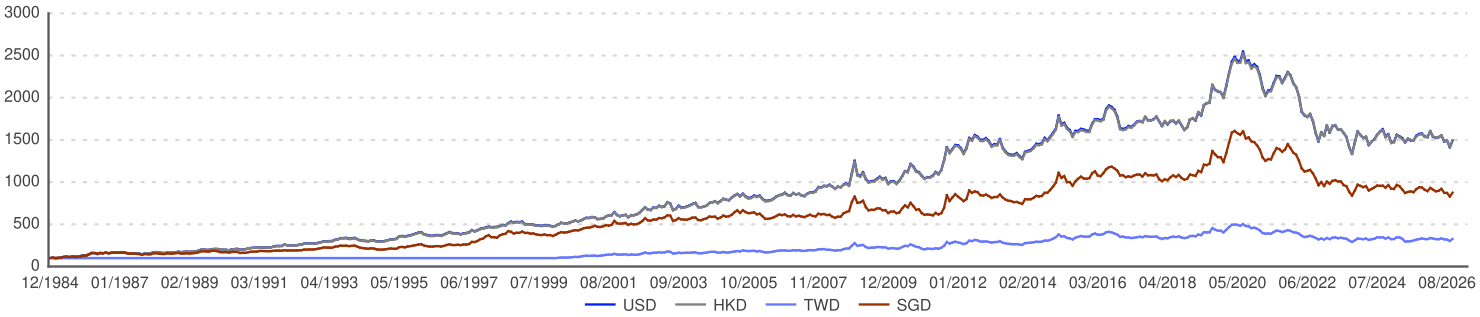
The FTSE US Treasury 20+ Years Index measures the performance of the US Treasury bonds with maturity greater than or equal to 20 years that are in the FTSE World Government Bond Index (WGBI)

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	2,203.48	1,641.26	100.00	3.38	25.64	5.35	15.34

* In USD billions

HISTORICAL INDEX LEVEL (Unhedged)



ANNUALIZED RETURNS (in %)

	USD		HKD		TWD		SGD	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-3.23	-3.23	-2.47	-4.39	0.39	-5.20	-3.85	-5.31
1 Year	-5.00	-5.00	-4.11	-6.28	0.74	-7.32	-6.73	-7.46
3 Years	3.77	3.77	3.86	2.44	3.95	0.29	1.39	1.26
5 Years	-7.78	-7.78	-7.62	-8.79	-4.80	-10.76	-8.77	-9.49
Since Inception	6.67	6.67	6.68	6.32	2.88	1.71	5.32	5.56

* 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:	Tradeweb FTSE US Treasury Benchmark Closing Prices
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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