FTSE US Treasury 7-10 Years Select Index - Japanese Investment Trust

Sovereign | US Dollar

The FTSE US Treasury 7-10 Years Select Index - Japanese Investment Trust covers US Treasury securities with remaining maturity of at least seven years and less than ten years. The index excludes 7-year on-the-run treasuries.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Minimum Maturity:	At least seven years and less than 10 years, excluding 7-year on-the-run treasuries.
Minimum Issue Size:	USD 5 billion public amount outstanding (excludes Federal Reserve holdings)
Minimum Quality:	BBB- by S&P and Baa3 by Moody's
Composition:	Sovereign debt denominated in the domestic currency. Securities included: Fixed-rate bonds. Securities excluded: Variable rate, floating rate, fixed-to-floating rate, index-linked, retail directed, bills,stripped zero coupon, convertibles, savings, and private placements.
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Cash Reinvestment Rate:	At daily average of the local currency one-month Eurodeposit rate, calculated from the actual scheduled payment date of the cash flow through the end of the reporting period.
Pricing:	Previous trading day's close at 3:00 p.m. (New York)
Exchange Rate:	MUFG Bank telegraphic transfer middle rate (TTM) as quoted at 10:00 a.m. Tokyo time.
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. The profile fixing dates for each year are available on the Web site at www.yieldbook.com/m/indices/
Base Date:	December 31, 2005

INDEX CONSTITUENTS

August Index Profile - Index data as of July 31, 2020

Description	Coupon (%)	Maturity (YYYYMMDD)
US TREASURY	2.250	20270815
US TREASURY	2.250	20271115
US TREASURY	6.125	20271115
US TREASURY	2.750	20280215
US TREASURY	2.875	20280515
US TREASURY	2.875	20280815
US TREASURY	5.500	20280815
US TREASURY	3.125	20281115
US TREASURY	5.250	20281115
US TREASURY	2.625	20290215
US TREASURY	5.250	20290215
US TREASURY	2.375	20290515
US TREASURY	1.625	20290815
US TREASURY	1.750	20291115
US TREASURY	1.500	20300215
US TREASURY	0.625	20300515
US TREASURY	6.250	20300515

Sources: FTSE Russell and Refinitiv