

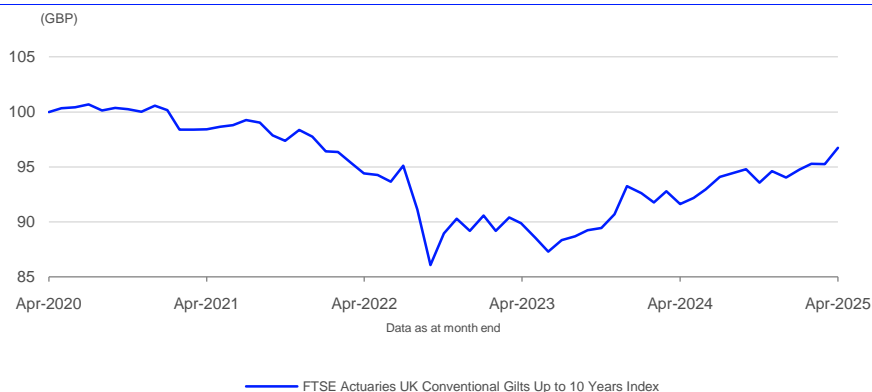
# FTSE Actuaries UK Conventional Gilts Up to 10 Years Index

Data as at: 30 April 2025

The FTSE Actuaries UK Gilts indexes are among the industry's most widely-used performance benchmarks for the UK Government bond market. They are used for benchmarking pension benefits and obligations and mutual funds.

FTSE provides indexes covering both conventional Gilts and index-linked Gilts and summary tables are published daily in the Financial Times.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

| Index (GBP)                                               | Return % |     |     |     |     |      | Return pa %* |      | Volatility %** |     |     |
|-----------------------------------------------------------|----------|-----|-----|-----|-----|------|--------------|------|----------------|-----|-----|
|                                                           | 3M       | 6M  | YTD | 12M | 3YR | 5YR  | 3YR          | 5YR  | 1YR            | 3YR | 5YR |
| FTSE Actuaries UK Conventional Gilts Up to 10 Years Index | 2.1      | 3.4 | 2.9 | 5.5 | 2.4 | -3.3 | 0.8          | -0.7 | 2.9            | 4.9 | 4.9 |

\* Compound annual returns measured over 3 and 5 years respectively

\*\* Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

## Return/Risk Ratio and Drawdown - Total Return

| Index (GBP)                                               | Return/Risk Ratio |     |      |      | Drawdown (%) |       |       |       |
|-----------------------------------------------------------|-------------------|-----|------|------|--------------|-------|-------|-------|
|                                                           | 1YR               | 3YR | 5YR  | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Actuaries UK Conventional Gilts Up to 10 Years Index | 1.9               | 0.2 | -0.1 | 0.2  | -2.4         | -10.9 | -15.4 | -15.4 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Eligibility

Consists of securities with Up to 10 year maturity from the conventional index family of the FTSE Actuaries UK Gilts Index Series, which includes all British Government Securities quoted on the London Stock Exchange.

### Pricing

Prices used for index calculations are the official end of day reference prices produced by Tradeweb under the oversight of FTSE Russell.

### Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website. The index is reviewed and corporate actions applied daily. Accrued interest is based on T+1 settlement.

### Availability

The index is calculated based on price and total return methodologies, available end of day. The dirty price is used in price & total return indexes.

Index Characteristics

| Attributes                        | TSE Actuaries UK Conventional Gilts Up to 10 Years Index |
|-----------------------------------|----------------------------------------------------------|
| Number of Bonds                   | 31                                                       |
| Market Cap (GBP)                  | 1,055,497,984,942                                        |
| Gross Redemption Yield (%)        | 4.01                                                     |
| Modified Duration                 | 3.80                                                     |
| Convexity                         | 23.82                                                    |
| Coupon (%)                        | 2.66                                                     |
| Weight of Largest constituent (%) | 4.41                                                     |
| Top 10 Holdings (% Index Mcap)    | 39.21                                                    |

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INFORMATION

Index Calculation

The indexes are calculated on an end-of-day basis. In addition to end-of-day values, a midday index calculation service is also available. This service provides an early valuation point for inclusion in net asset value calculations, or to price funds or trusts for investors.

Index Launch

27 March 2023

Base Date

31 October 2012

Base Value

100

End-of-Day Distribution

Via SFTP and email

Currency

GBP, EUR

Index Rules

Index rules are freely available on the FTSE website

Data definitions available from  
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
email info@ftserussell.com; or  
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659