

# FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index

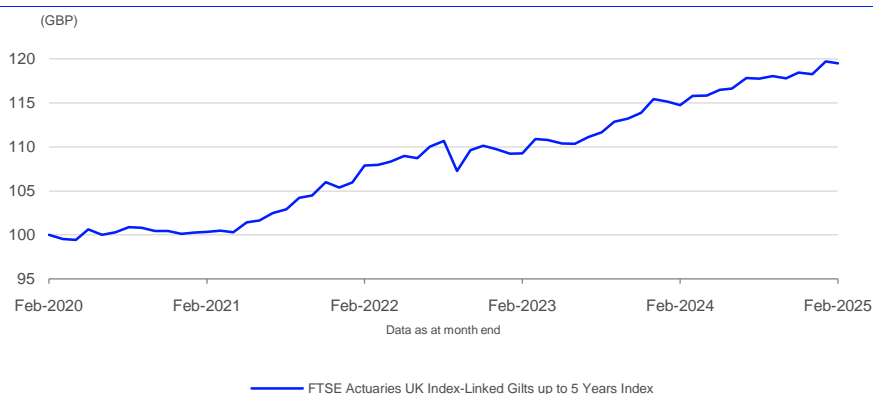
Data as at: 28 February 2025

The FTSE Actuaries UK Gilts indices 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 index series for conventional Gilts and index-linked Gilts and summary tables are published daily in the Financial Times.

The up to 5 Years Index maturity sub-index is one of the 10 sub-indexes within the index-linked Gilts index family and tracks the market for long term debts.

## 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 Index-Linked Gilts up to 5 Years Index	0.9	1.5	1.0	4.1	10.8	19.5	3.5	3.6	2.1	3.3	2.7

\* 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

## Year-on-Year Performance - Total Return

Index % (GBP)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index	-1.0	4.0	0.4	0.9	0.2	0.6	5.2	4.1	5.2	2.5

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index	2.0	0.9	1.3	1.1	-1.4	-5.9	-5.9	-5.9

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

Drawdown - based on daily data

## FEATURES

### Eligibility

Consisting of securities with up to 5-year maturity from the index-linked 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 and total return indexes.

### Rebalancing

Index reviewed and corporate actions applied daily. Accrued interest based on T+1 settlement.

Index Characteristics

Attributes	FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index
Number of Bonds	4
Market Cap (GBP)	100,376,479,368
Gross Redemption Yield (%)	0.09
Modified Duration	2.88
Convexity	10.89
Coupon (%)	0.46
Weight of Largest constituent (%)	29.49
Top 10 Holdings (% Index Mcap)	100.01

Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B128DH6	GILTS I-L 1.25% 22 Nov 2027	1.25	2.7210	29.49
B3Y1JG8	GILTS I-L 0.125% 22 Mar 2029	0.13	4.0525	25.14
BZ1NTB6	GILTS I-L 0.125% 10 Aug 2028	0.13	3.4420	25.00
BYY5F14	GILTS I-L 0.125% 22 Mar 2026	0.13	1.0525	20.38

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INFORMATION

Index Universe

Index Series includes all British Government Securities quoted on the London Stock Exchange.

Index Calculation

The indices 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.

End-of-Day Distribution

Via FTP and email

Currency

GBP

Data definitions available from  
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;  
email info@ftserussell.com; or  
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