

# FTSE Actuaries UK Index-Linked Gilts Over 5 Years Index

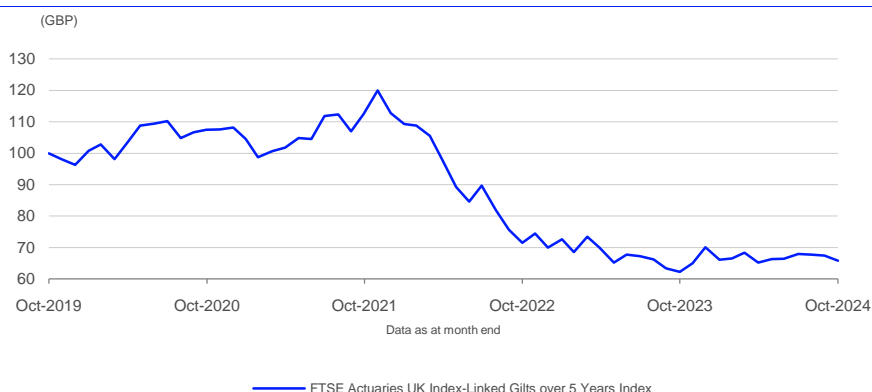
Data as at: 31 October 2024

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 over 5-year maturity sub-index is one of 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 over 5 Years Index	-3.1	0.9	-6.1	5.7	-41.5	-34.2	-16.4	-8.0	13.6	23.1	15.4

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Actuaries UK Index-Linked Gilts over 5 Years Index	21.4	-1.2	27.4	2.5	-0.4	6.8	12.4	4.2	-38.0	0.2

## 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 over 5 Years Index	0.4	-0.7	-0.5	0.0	-10.1	-53.7	-53.7	-53.7

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 over 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 & total return indexes.

Index Characteristics

Attributes	FTSE Actuaries UK Index-Linked Gilts over 5 Years
Number of Bonds	28
Market Cap (GBP)	444,019,384,275
Gross Redemption Yield (%)	1.26
Modified Duration	18.34
Convexity	451.25
Coupon (%)	0.74
Weight of Largest constituent (%)	6.22
Top 10 Holdings (% Index Mcap)	49.65

Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B3D4VD9	GILTS I-L 1.25% 22 Nov 2032	1.25	8.0571	6.22
B1L6W96	GILTS I-L 1.125% 22 Nov 2037	1.13	13.0571	5.74
B46CGH6	GILTS I-L 0.75% 22 Mar 2034	0.75	9.3895	5.46
B3LZBF6	GILTS I-L 0.625% 22 Mar 2040	0.63	15.3895	5.23
3179082	TREASURY I-L 2% 26 Jan 2035	2.00	10.2337	5.01
B3MYD34	GILTS I-L 0.625% 22 Nov 2042	0.63	18.0571	4.63
B7RN0G6	GILTS I-L 0.125% 22 Mar 2044	0.13	19.3895	4.44
B0CNHZ0	GILTS I-L 1.25% 22 Nov 2055	1.25	31.0571	4.40
B24FFM1	GILTS I-L 0.75% 22 Nov 2047	0.75	23.0571	4.28
BYZW3J8	GILTS I-L 0.125% 22 Nov 2036	0.13	12.0571	4.24

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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](mailto:info@ftserussell.com)

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

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