



FTSE UK Broad Investment-Grade Bond Index

Multi-Sector | UK Sterling

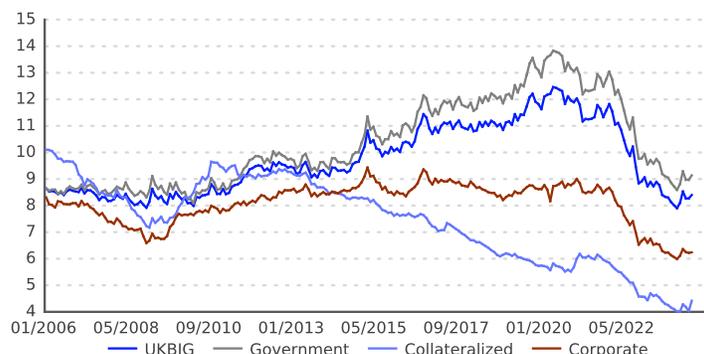
The FTSE UK Broad Investment-Grade Bond Index (UKBIG) is a multi-sector benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in UK Sterling (GBP), irrespective of market of issue. Sub-indices are available in any combination of asset class, maturity and rating.

INDEX PROFILE

Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
UKBIG	1,024	1,692.20	1,489.54	100.00	2.91	13.43	4.43	8.40	33
AAA	132	118.99	115.84	7.78	2.90	5.34	4.34	3.79	26
AA	180	1,219.92	1,036.98	69.62	2.55	15.40	4.16	9.65	4
A	294	142.58	133.15	8.94	3.59	9.30	4.99	6.35	91
BBB	418	210.71	203.57	13.67	4.55	9.39	5.52	6.03	148
1-3 Years	274	334.13	324.00	21.75	2.51	2.07	4.61	1.96	37
3-5 Years	223	260.34	252.44	16.95	3.20	4.14	4.34	3.76	46
5-7 Years	105	109.43	103.76	6.97	3.12	6.10	4.35	5.39	57
7-10 Years	116	230.84	211.50	14.20	2.78	8.48	4.14	7.33	28
10+ Years	306	757.46	597.84	40.14	2.99	24.20	4.49	14.76	23
Government	240	1,302.61	1,118.88	75.12	2.54	14.59	4.16	9.14	4
Domestic Sovereign	60	1,154.39	975.18	65.47	2.51	15.73	4.12	9.90	0
Foreign Sovereign	5	4.46	3.98	0.27	4.98	29.61	5.48	8.43	148
Government Related	175	143.76	139.73	9.38	2.73	4.94	4.40	3.88	30
Collateralized	18	11.20	11.33	0.76	5.04	5.56	4.83	4.42	81
Corporate	766	378.39	359.34	24.12	4.10	9.67	5.26	6.24	120
Finance	326	176.71	170.95	11.48	4.08	6.71	5.33	4.75	129
Industrial	277	120.99	110.57	7.42	3.73	11.32	5.07	7.15	100
Utility	163	80.70	77.81	5.22	4.71	13.68	5.37	8.21	130

* In GBP billions

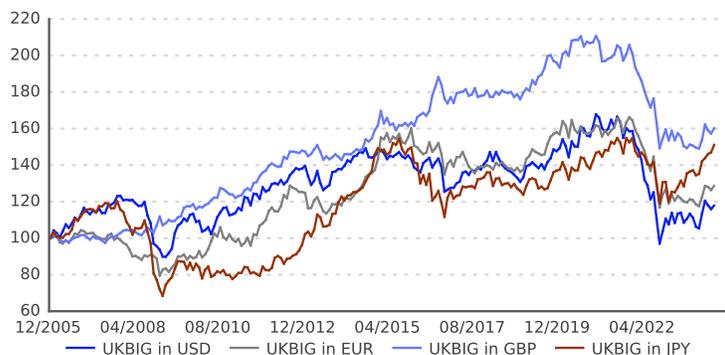
HISTORICAL EFFECTIVE DURATION



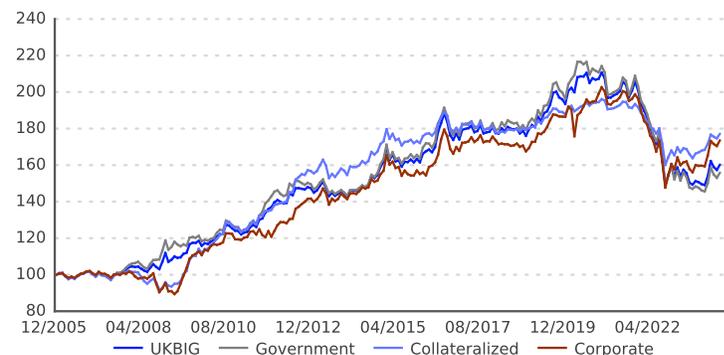
HISTORICAL YIELD TO MATURITY



HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in GBP)



	Return*	Standard Deviation*
UKBIG in USD	0.90	10.94
UKBIG in EUR	1.39	9.96
UKBIG in GBP	2.62	7.03
UKBIG in JPY	2.29	12.28

* Annualized Since Inception (in %)

	Return*	Standard Deviation*
UKBIG	2.62	7.03
Government	2.46	7.45
Collateralized	3.18	5.74
Corporate	3.07	7.54

* in GBP, Annualized Since Inception (in %)

ANNUALIZED RETURNS (in %)

	GBP		USD		EUR		JPY	
	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-1.26	-1.19	-2.15	-1.19	0.08	-1.60	5.04	-2.70
1 Year	1.73	2.35	3.94	2.35	4.56	0.26	18.19	-3.95
3 Years	-6.67	-5.81	-9.37	-5.81	-6.78	-7.65	0.65	-9.29
5 Years	-2.99	-2.16	-3.59	-2.16	-2.84	-3.98	2.63	-5.00

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate, zero coupon and fixed-rate bonds that step up according to a predetermined schedule
Currency:	GBP
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Size Outstanding	Sovereign: GBP 2 billion (excludes Bank of England holdings) Other: GBP 300 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	Refinitiv bid-side pricing, 4:15 p.m. (London)
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.
Base Date:	December 31, 2005

VENDOR CODES

SBUKBGL	FTSE UK Broad Investment-Grade Bond Index, in GBP terms
SBUKBGU	FTSE UK Broad Investment-Grade Bond Index, in USD terms
SBUKBGUC	FTSE UK Broad Investment-Grade Bond Index, currency hedged in USD terms

© 2024 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc. ("YB"), and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

The FTSE Fixed Income Indices are calculated by or on behalf of FTSE Fixed Income LLC or its affiliate, agent or partner. FTSE International Limited is authorized and regulated by the Financial Conduct Authority as a benchmark administrator. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", "Beyond Ratings®", and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under license, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB, or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error or otherwise or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Indices, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a license from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR, and/or their respective licensors.