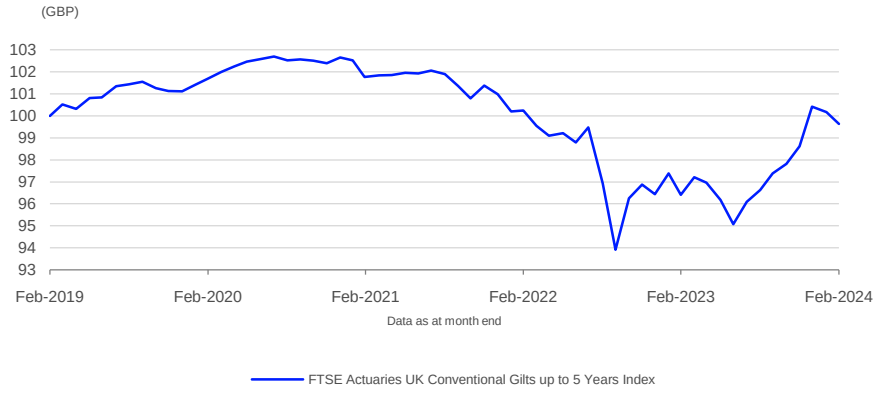
FTSE Actuaries UK Conventional Gilts Up to 5 Years Index

Data as at: 29 February 2024

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 5 Years Index	1.0	3.1	-0.8	3.3	-2.1	-0.4	-0.7	-0.1	2.6	2.9	2.8

* 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 5 Years Index	1.2	-0.3	0.0	0.3	-3.2	-8.5	-9.1	-9.1

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 5 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	FTSE Actuaries UK Conventional Gilts up to 5 Years Index
Number of Bonds	19
Market Cap (GBP)	615,295,839,581
Gross Redemption Yield (%)	4.21
Modified Duration	2.30
Convexity	8.40
Coupon (%)	2.18
Weight of Largest constituent (%)	6.91
Top 10 Holdings (% Index Mcap)	60.58

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.

End-of-Day Distribution

Via FTP and email

Currency

GBP

Index Rules

Index rules are freely available on the FTSE website

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