

# FTSE Actuaries UK Conventional Gilts Over 5 Years Index

Data as at: 28 March 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



— FTSE Actuaries UK Conventional Gilts over 5 Years Index

## 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 over 5 Years Index	-2.6	8.5	-2.6	-1.7	-28.2	-24.8	-10.5	-5.5	11.8	15.1	12.9

\* 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 over 5 Years Index	-0.2	-0.7	-0.4	0.1	-13.3	-42.0	-44.2	-44.2

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 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 Over 5 Years Index
Number of Bonds	45
Market Cap (GBP)	984,434,346,177
Gross Redemption Yield (%)	4.21
Modified Duration	12.67
Convexity	248.61
Coupon (%)	2.94
Weight of Largest constituent (%)	4.67
Top 10 Holdings (% Index Mcap)	35.52

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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