

FTSE Actuaries UK Index-Linked Gilts 5-15 Years Index

Data as at: 28 March 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 5-15 years 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 5-15 Years Index | -0.7 | 5.1 | -0.7 | 0.9 | -4.4 | -1.4 | -1.5 | -0.3 | 8.7 | 12.5 | 8.9 |

* 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

Year-on-Year Performance - Total Return

| Index % (GBP) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|------|------|------|------|------|------|------|------|-------|------|
| FTSE Actuaries UK Index-Linked Gilts 5-15 Years Index | 10.3 | -2.9 | 14.4 | 1.4 | 2.5 | 3.1 | 4.6 | 3.9 | -15.7 | 6.8 |

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 5-15 Years Index | 0.1 | -0.1 | 0.0 | 0.3 | -8.0 | -29.0 | -29.0 | -29.0 |

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 5-15 years 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.

Index Characteristics

| Attributes | FTSE Actuaries UK Index-Linked Gilts 5 -15 Years Index |
|-----------------------------------|--|
| Number of Bonds | 9 |
| Market Cap (GBP) | 176,396,900,848 |
| Gross Redemption Yield (%) | 0.43 |
| Modified Duration | 10.03 |
| Convexity | 115.19 |
| Coupon (%) | 1.20 |
| Weight of Largest constituent (%) | 15.89 |
| Top 10 Holdings (% Index Mcap) | 100.01 |

Top 10 Constituents

| Sedol | Constituent Gilt | Coupon % | Term (Years) | Wgt % |
|---------|---------------------------------|----------|--------------|-------|
| B3D4VD9 | GILTS I-L 1.25% 22 Nov 2032 | 1.25 | 8.6374 | 15.89 |
| B1L6W96 | GILTS I-L 1.125% 22 Nov 2037 | 1.13 | 13.6374 | 14.88 |
| B46CGH6 | GILTS I-L 0.75% 22 Mar 2034 | 0.75 | 9.9701 | 13.99 |
| 3179082 | TREASURY I-L 2% 26 Jan 2035 | 2.00 | 10.8159 | 12.92 |
| BYZW3J8 | GILTS I-L 0.125% 22 Nov 2036 | 0.13 | 12.6374 | 10.94 |
| 0893266 | TREASURY I-L 4.125% 22 Jul 2030 | 4.13 | 6.3050 | 9.54 |
| BNNGP55 | GILTS I-L 0.125% 10 Aug 2031 | 0.13 | 7.3571 | 8.46 |
| BLH3826 | GILTS I-L 0.125% 22 Mar 2039 | 0.13 | 14.9701 | 7.40 |
| BMF9LJ1 | GILTS I-L 0.75% 22 Nov 2033 | 0.75 | 9.6374 | 5.99 |

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Source: FTSE Russell as at 28 March 2024. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

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 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659