FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index

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 up to 5 Years Index maturity sub-index is one of the 10 sub-indexes within the index-linked Gilts index family and tracks the market for long term debts.

**5-Year Performance - Total Return**

![Graph showing 5-Year Performance - Total Return](Image)

**Performance and Volatility - Total Return**

<table>
<thead>
<tr>
<th>Index (GBP)</th>
<th>Return %</th>
<th>Return pa %*</th>
<th>Volatility %**</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>3M</td>
<td>6M</td>
<td>YTD</td>
</tr>
<tr>
<td>FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index</td>
<td>3.0</td>
<td>4.5</td>
<td>5.9</td>
</tr>
</tbody>
</table>

* 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**

<table>
<thead>
<tr>
<th>Index % (GBP)</th>
<th>2016</th>
<th>2017</th>
<th>2018</th>
<th>2019</th>
<th>2020</th>
</tr>
</thead>
<tbody>
<tr>
<td>FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index</td>
<td>4.0</td>
<td>0.4</td>
<td>0.9</td>
<td>0.2</td>
<td>0.6</td>
</tr>
</tbody>
</table>

**Return/Risk Ratio and Drawdown - Total Return**

<table>
<thead>
<tr>
<th>Index (GBP)</th>
<th>Return/Risk Ratio</th>
<th>Drawdown (%)</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>1YR</td>
<td>3YR</td>
</tr>
<tr>
<td>FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index</td>
<td>2.4</td>
<td>0.8</td>
</tr>
</tbody>
</table>

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Source: FTSE Russell as at 30 November 2021. 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.
## Index Characteristics

<table>
<thead>
<tr>
<th>Attributes</th>
<th>FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Bonds</td>
<td>4</td>
</tr>
<tr>
<td>Market Cap (GBP)</td>
<td>91,622,273,119</td>
</tr>
<tr>
<td>Gross Redemption Yield (%)</td>
<td>-4.12</td>
</tr>
<tr>
<td>Modified Duration</td>
<td>2.48</td>
</tr>
<tr>
<td>Convexity</td>
<td>8.85</td>
</tr>
<tr>
<td>Coupon (%)</td>
<td>1.27</td>
</tr>
<tr>
<td>Weight of Largest constituent (%)</td>
<td>27.81</td>
</tr>
<tr>
<td>Top 10 Holdings (% Index Mcap)</td>
<td>99.99</td>
</tr>
</tbody>
</table>

## Top 10 Constituents

<table>
<thead>
<tr>
<th>Sedol</th>
<th>Constituent Gilt</th>
<th>Coupon %</th>
<th>Term (Years)</th>
<th>Wgt %</th>
</tr>
</thead>
<tbody>
<tr>
<td>B1ZH0I</td>
<td>GILTS I L 1.875% 22 Nov 2022</td>
<td>1.88</td>
<td>0.9751</td>
<td>27.81</td>
</tr>
<tr>
<td>088302</td>
<td>TREASURY I L 2.5% 17 Jul 2024</td>
<td>2.50</td>
<td>2.6277</td>
<td>27.73</td>
</tr>
<tr>
<td>B8SFQ5</td>
<td>GILTS I L 0.125% 22 Mar 2026</td>
<td>0.13</td>
<td>2.3066</td>
<td>23.54</td>
</tr>
<tr>
<td>BYYSF14</td>
<td>GILTS I L 0.125% 22 Mar 2026</td>
<td>0.13</td>
<td>4.3066</td>
<td>20.91</td>
</tr>
</tbody>
</table>

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Data definitions available from info@ftserussell.com
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