

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

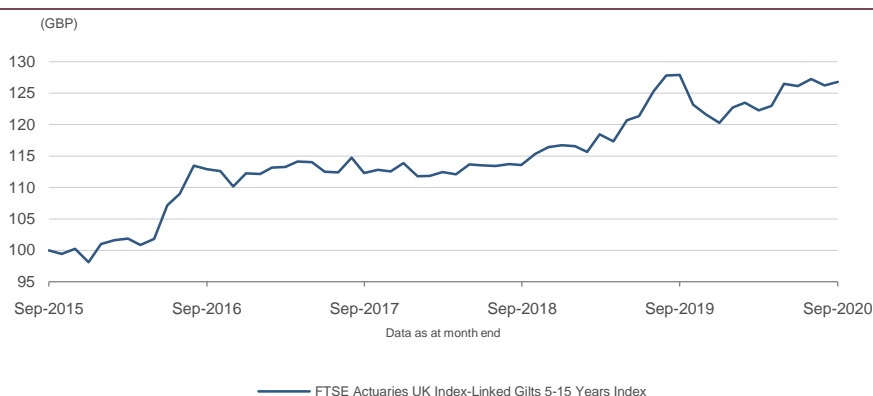
Data as at: 30 September 2020

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	0.5	3.7	5.4	-0.9	12.9	26.8	4.1	4.9	8.2	7.2	5.4

\* 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)	2015	2016	2017	2018	2019
FTSE Actuaries UK Index-Linked Gilts 5-15 Years Index	-2.9	14.4	1.4	2.5	3.1

## 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	0.6	0.9	-	-10.6	-11.0	-11.0	-

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 All Stocks Index
Number of Bonds	8
Market Cap (GBP)	200,650,633,940
Gross Redemption Yield (%)	-2.95
Modified Duration	9.83
Convexity	112.64
Coupon (%)	1.18
Weight of Largest constituent (%)	15.20
Top 10 Holdings (% Index Mcap)	100.00

## Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B3D4VD9	GILTS I-L 1.25% 22 Nov 2032	1.25	12.1413	15.20
B46CGH6	GILTS I-L 0.75% 22 Mar 2034	0.75	13.4751	14.53
B128DH6	GILTS I-L 1.25% 22 Nov 2027	1.25	7.1413	14.42
3179082	TREASURY I-L 2% 26 Jan 2035	2.00	14.3179	13.83
B3Y1JG8	GILTS I-L 0.125% 22 Mar 2029	0.13	8.4751	12.39
BZ1NTB6	GILTS I-L 0.125% 10 Aug 2028	0.13	7.8587	11.19
0893266	TREASURY I-L 4.125% 22 Jul 2030	4.13	9.8071	9.39
BYY5F14	GILTS I-L 0.125% 22 Mar 2026	0.13	5.4751	9.05

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## 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 [www.ftserussell.com](http://www.ftserussell.com);  
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