

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

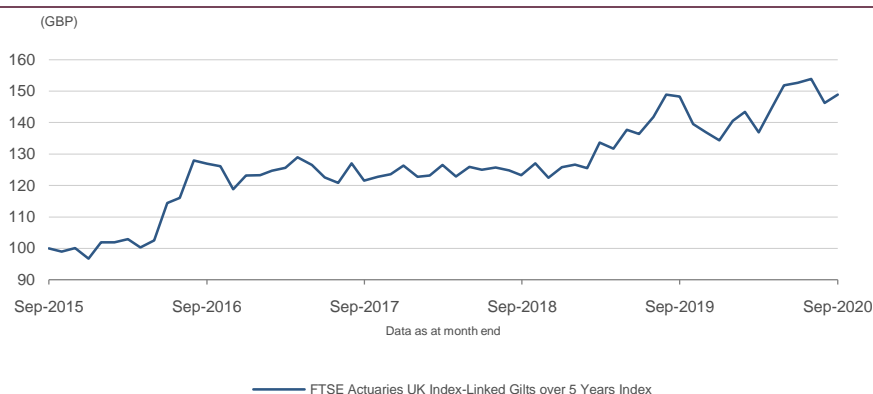
Data as at: 30 September 2020

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 over 5-year 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 over 5 Years Index	-2.5	8.8	10.8	0.4	22.5	48.9	7.0	8.3	20.2	16.0	11.9

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Actuaries UK Index-Linked Gilts over 5 Years Index	9.0	23.3	0.5	0.6	21.4	-1.2	27.4	2.5	-0.4	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 over 5 Years Index	0.0	0.4	0.7	0.8	-20.6	-22.2	-22.2	-22.2

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 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 & total return indexes.

## Index Characteristics

Attributes	FTSE Actuaries UK Index-Linked Gilts All Stocks Index
Number of Bonds	25
Market Cap (GBP)	725,204,527,222
Gross Redemption Yield (%)	-2.30
Modified Duration	24.61
Convexity	778.54
Coupon (%)	0.65
Weight of Largest constituent (%)	5.96
Top 10 Holdings (% Index Mcap)	50.09

## Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B0CNH20	GILTS I-L 1.25% 22 Nov 2055	1.25	35.1413	5.96
BDX8CX8	GILTS I-L 0.125% 22 Mar 2068	0.13	47.4751	5.86
B4PTCY7	GILTS I-L 0.375% 22 Mar 2062	0.38	41.4751	5.60
B421JZ6	GILTS I-L 0.5% 22 Mar 2050	0.50	29.4751	4.90
B24FFM1	GILTS I-L 0.75% 22 Nov 2047	0.75	27.1413	4.84
B1L6W96	GILTS I-L 1.125% 22 Nov 2037	1.13	17.1413	4.79
B3LZBF6	GILTS I-L 0.625% 22 Mar 2040	0.63	19.4751	4.69
B7RN0G6	GILTS I-L 0.125% 22 Mar 2044	0.13	23.4751	4.62
B3MYD34	GILTS I-L 0.625% 22 Nov 2042	0.63	22.1413	4.51
B73ZYW0	GILTS I-L 0.25% 22 Mar 2052	0.25	31.4751	4.32

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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);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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