Implementation of Changes to Rebalancing Methodology for the FTSE Actuaries UK Gilts Index Series

As previously announced in March 2021, a change to the rebalancing methodology for the FTSE Actuaries UK Gilts Index Series will occur on June 1, 2021. The change is to use time to maturity based on settlement date using T+1 settlement. The change will impact the timing of securities entering and exiting maturity band sub-indexes in place of current practice to use the Trade Date (T+0 settlement).

Please note the change will not have any immediate impact on the composition of the indexes and will not impact file formats or file delivery. A full list of indexes impacted by the change can be found in Figure 1.

Figure 1. List of Maturity Based Gilt Indices

Index Name	Index Code
FTSE Actuaries UK Gilts up to 5 Years Index	BG01
FTSE Actuaries UK Gilts 5 - 15 Years Index	BG02
FTSE Actuaries UK Gilts Over 15 Years Index	BG03
FTSE Actuaries UK Gilts 5 - 10 Years Index	BG06
FTSE Actuaries UK Gilts 10 - 15 Years Index	BG07
FTSE Actuaries UK Gilts up to 15 Years Index	BG08
FTSE Actuaries UK Gilts up to 20 Years Index	BG09
FTSE Actuaries UK Gilts 15 - 25 Years Index	BG0A
FTSE Actuaries UK Gilts Over 25 Years Index	BG0B
FTSE Actuaries UK Gilts Over 5 Years Index	BG0C
FTSE Actuaries UK Gilts Over 10 Years Index	BG0D
FTSE Actuaries UK Gilts Index Linked up to 5 Years Index	IL02
FTSE Actuaries UK Gilts Index Linked over 5 Years Index	IL03
FTSE Actuaries UK Gilts Index Linked 5 - 15 Years Index	IL04
FTSE Actuaries UK Gilts Index Linked over 15 Years Index	IL05
FTSE Actuaries UK Gilts Index-Linked 15 - 25 Years Index	IL06
FTSE Actuaries UK Gilts Index-Linked 5 - 25 Years Index	IL07
FTSE Actuaries UK Gilts Index-Linked Over 25 Years Index	IL08
FTSE Actuaries UK Gilts Index-Linked Over 10 Years Index	IL09
FTSE Actuaries UK Gilts Index-Linked up to 15 Years Index	IL10

Please contact us at fi.index@lseg.com with any comments or questions.

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