

FTSE Actuaries UK Gilts Index Series - Ground Rule Update

07 November 2018

FTSE Russell would like to inform clients of the following clarification to the FTSE Actuaries UK Gilts Index Series Ground Rules which is effective immediately.

4.5 Fitted Conventional Yield Indexes (clarification highlighted in bold).

- 4.5.3 The gilts that are used for the calculation of the yield curve on any day include those gilts that have been in the Indexes during the course of that day, and exclude those gilts that are entering the Indexes after the close of business on that day (see Rule 11.2.2). **Gilts with less than one year to maturity are excluded from the calculation.**

An updated copy of the FTSE Actuaries UK Gilts Index Series Ground Rules (v4.6) is now available on the FTSE Russell website: www.ftserussell.com

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

Australia	+1800 653 680
Hong Kong	+852 2164 3333
Japan	+81 3 4563 6346
London	+44 (0) 20 7866 1810
New York	+1866 551 0617

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