

Vanguard U.K. Gilt UCITS ETF | VGOV

Performance History

31/05/2023

Growth of 1,000 (GBP) Advanced Graph



	2019	2020	2021	2022	2023
Fund	7.5	9.5	-5.5	-27.0	-3.8
+/-Cat	0.7	1.3	-0.5	-4.7	-0.9
+/-B'mrk	0.6	1.3	-0.3	-3.2	-0.7

Category: GBP Government Bond

Category Benchmark: FTSE Act UK Cnvt Gilts All ...

Key Stats

Closing Price 22/06/2023	GBX 1646.00
Day Change	0.27%
Morningstar Category™	<u>GBP Government Bond</u>
Volume	43274
Exchange	LONDON STOCK EXCHANGE, THE
ISIN	IE00B42WWW65
Fund Size (Mil) 20/06/2023	GBP 213.92
Share Class Size (Mil) 21/06/2023	GBP 169.38
Ongoing Charge 23/05/2023	0.07%

Sustainability ⓘ

Sustainability Rating

Corporate Sustainability Contribution

0%

Sovereign Sustainability Contribution

100%

Number of Investments in Global Category

338

Sustainable Investment

No

Corporate Sustainability Score : Global Category Average (Historical)



Sovereign Sustainability Score • Historical ○ Current : Global Category Average (Historical)



Corporate ESG Pillars (lower scores = lower risk)

— Environmental — Social — Governance — Unallocated

Global Category: Sterling Fixed Income | Portfolio as of 30 Apr 2023. Sustainalytics provides issuer-level ESG Risk analysis used in the calculation of Morningstar's Sustainability Score. Sustainable Investment Mandate information is derived from the fund prospectus.

Investment Objective: Vanguard U.K. Gilt UCITS ETF | VGOV

The Fund seeks to track the performance of the Index, a market-weighted index of U.K. Gilts denominated in Pound Sterling.

Returns		Management	
Trailing Returns (GBP)	22/06/2023	Manager Name	Start Date
YTD	-4.51	Not Disclosed	22/05/2012
3 Years Annualised	-13.07	Inception Date	22/05/2012
5 Years Annualised	-4.87		
10 Years Annualised	-0.12		
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12 Month Yield	2.48		
Dividend Paying Frequency	Monthly		

Category Benchmark

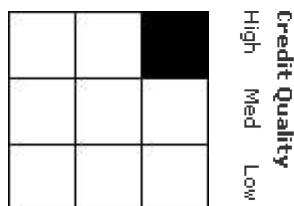
Fund Benchmark	Morningstar Benchmark
Bloomberg Gilts Float Adjusted TR GBP	FTSE Act UK Cnvt Gilts All Stocks TR GBP

Portfolio Profile for Vanguard U.K. Gilt UCITS ETF | VGOV 31/05/2023

Top 5 Holdings	%	Fixed Income	
United Kingdom of Great Britain ...	4.37	Effective Maturity	14.37
United Kingdom of Great Britain ...	4.17	Effective Duration	10.00
United Kingdom of Great Britain ...	3.55		
United Kingdom of Great Britain ...	2.97		
United Kingdom of Great Britain ...	2.77		

Morningstar Style Box®

Fixed Income Style



Low Med High

Interest Rate Sensitivity

Growth Of 1000 (GBP)

31/05/2023

Asset Allocation

	% Long	% Short	% Net Assets
Stock	0.00	0.00	0.00
Bond	100.00	0.00	100.00
Property	0.00	0.00	0.00
Cash	0.00	0.00	0.00
Other	0.00	0.00	0.00

Fund: Vanguard U.K. Gilt UCITS ETF | VGOV

Category: GBP Government Bond

Category Index: FTSE Act UK Cnvt Gilts All Stocks TR GBP



Annual Returns (GBP)

31/05/2023

	2016	2017	2018	2019	2020	2021	2022	31/05
Price Return	10.40	1.88	0.42	7.49	9.55	-5.48	-27.04	-3.81
+/- Category	0.00	0.30	0.35	0.74	1.34	-0.50	-4.72	-0.94
+/- Category Index	0.31	0.05	-0.16	0.59	1.28	-0.32	-3.20	-0.73
% Rank in Category	23	34	21	25	23	61	81	86

Trailing Returns (GBP)

22/06/2023

	Total Returns	+/- Category	+/- Category Index
1 Day	0.27	0.81	0.08
1 Week	0.20	-0.10	0.06
1 Month	-1.62	0.25	-0.10
3 Months	-6.43	-0.48	-0.88
6 Months	-5.12	-0.97	-0.84
YTD	-4.51	-0.87	-0.71
1 Year	-15.52	-4.69	-2.09
3 Years Annualised	-13.07	-2.58	-1.61
5 Years Annualised	-4.87	-0.63	-0.71
10 Years Annualised	-0.12	-0.01	-0.40

Category: GBP Government Bond

Category Index: FTSE Act UK Cnvt Gilts All Stocks TR GBP

Quarterly Returns (GBP)

31/05/2023

	Quarter 1	Quarter 2	Quarter 3	Quarter 4
2023	2.22	-	-	-
2022	-8.15	-8.69	-14.26	1.46
2021	-7.91	1.88	-2.03	2.84
2020	7.48	2.80	-1.48	0.62
2019	3.75	1.43	7.05	-4.58
2018	0.33	0.06	-2.01	2.08

Morningstar Rating™ (Relative to Category)

31/05/2023

	Morningstar Return	Morningstar Risk	Morningstar Rating™
3-Year	Below Average	Above Average	★★

5-Year	Below Average	Above Average	★★
10-Year	Average	Above Average	★★★
Overall	Average	Above Average	★★★

Category : GBP Government Bond

[Click here to see our Methodology](#)

Volatility Measurements

31/05/2023

3-Yr Std Dev	11.44 %	3-Yr Sharpe Ratio	-1.26
3-Yr Mean Return	-12.66 %		

Modern Portfolio Statistics

31/05/2023

31/05/2023

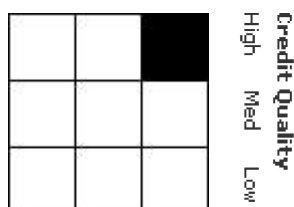
	Standard Index	Best Fit Index
	FTSE Act UK Cnvt Gilts All Stocks TR GBP	FTSE UK GBI GBP
3-Yr Beta	1.12	0.99
3-Yr Alpha	-0.28	-0.25

Fixed Income Style

31/05/2023

Morningstar Style Box®

Fixed Income Style



Low Med High

Interest Rate Sensitivity

Size

Total Market Value (Mil)

Rel to Cat

GBP 209

Maturity Distribution

	%
1 to 3	13.68
3 to 5	13.60
5 to 7	7.31
7 to 10	15.11
10 to 15	10.40
15 to 20	11.63
20 to 30	15.12
Over 30	13.14

Effective Maturity

14.37

Effective Duration

10.00

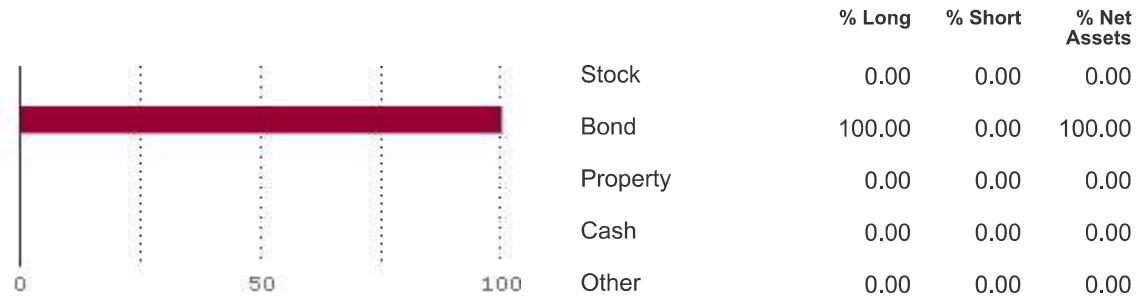
Credit Quality Breakdown

	%		%
AAA	0.00	BB	0.00
AA	99.82	B	0.00
A	0.00	Below B	0.00
BBB	0.00	Not Rated	0.18

Category: GBP Government Bond

Asset Allocation

31/05/2023



Top 10 Holdings

31/05/2023

Portfolio NEW

Total Number of Equity Holdings	0
Total Number of Bond Holdings	57
Assets in Top 10 Holdings	30.34

Name	Sector	Country	% of Assets
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	4.37
⊖ United Kingdom of Great Britain and N...	—	United Kingdom	4.17
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	3.55
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	2.97
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	2.77
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	2.66
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	2.53
United Kingdom of Great Britain and N...	—	United Kingdom	2.52
⊕ United Kingdom of Great Britain and N...	—	United Kingdom	2.47
United Kingdom of Great Britain and N...	—	United Kingdom	2.34

⊕ Increase ⊖ Decrease ✨ New since last portfolio

Category: GBP Government Bond

Management

Name of Company	Vanguard Group (Ireland) Limited	Domicile	Ireland
Phone	+353 1 6123226	Legal Structure	Open Ended Investment Company
Website	global.vanguard.com	UCITS	Yes
Address	70 Sir John Rogerson's Quay Dublin 2 Ireland	Inception Date	22/05/2012
		Fund Advisor(s)	Vanguard Global Advisors, LLC

Fund Manager Not Disclosed

Manager Start Date 22/05/2012

Fees and Expenses

Sales Charges (Maximum)

Annual Charges

Max Initial Charge	n/a	Max Annual Management Charge	0.07%
Max Exit Charge	n/a	Ongoing Charge	0.07%

Purchase Details

Minimum Investments

Initial	-
Additional	-
Savings	-

Tax Free Savings Schemes

ISAs	No
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