



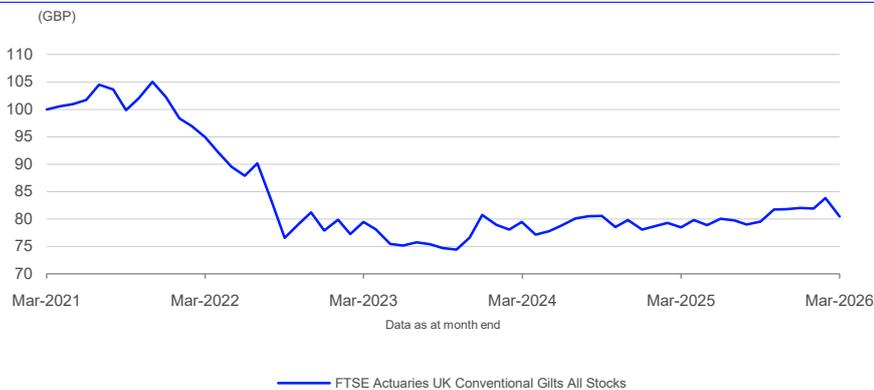
# FTSE Actuaries UK Conventional Gilts All Stocks Index

Data as at: 31 March 2026

The FTSE Actuaries UK Gilts indexes 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 indexes covering both conventional Gilts and index-linked Gilts and summary tables are published daily in the Financial Times.

## 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 Conventional Gilts All Stocks | -1.9     | 1.2 | -1.9 | 2.5 | 1.3 | -19.5 | 0.4          | -4.3 | 5.6            | 7.1 | 9.1 |

\* 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

## Return/Risk Ratio and Drawdown - Total Return

| Index (GBP)                                     | Return/Risk Ratio |     |      |      | Drawdown (%) |      |       |       |
|---|-------------------|-----|------|------|--------------|------|-------|-------|
|   | 1YR               | 3YR | 5YR  | 10YR | 1YR          | 3YR  | 5YR   | 10YR  |
| FTSE Actuaries UK Conventional Gilts All Stocks | 0.4               | 0.0 | -0.5 | -0.1 | -4.6         | -9.0 | -32.8 | -34.9 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Eligibility

Consisting of all securities from the conventional index 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 Conventional Gilts All Stocks Index |
|-----------------------------------|---|
| Number of Bonds                   | 69  |
| Market Cap (GBP)                  | 1,793,543,534,424                                     |
| Gross Redemption Yield (%)        | 5.14  |
| Modified Duration                 | 7.69  |
| Convexity                         | 120.41  |
| Coupon (%)                        | 3.18  |
| Weight of Largest constituent (%) | 2.64  |
| Top 10 Holdings (% Index Mcap)    | 23.96   |

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## INFORMATION

## Index Calculation

The indexes 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

## Index Rules

Index rules are freely available on the FTSE website

Data definitions available from  
info@ftserussell.com

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell);  
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