



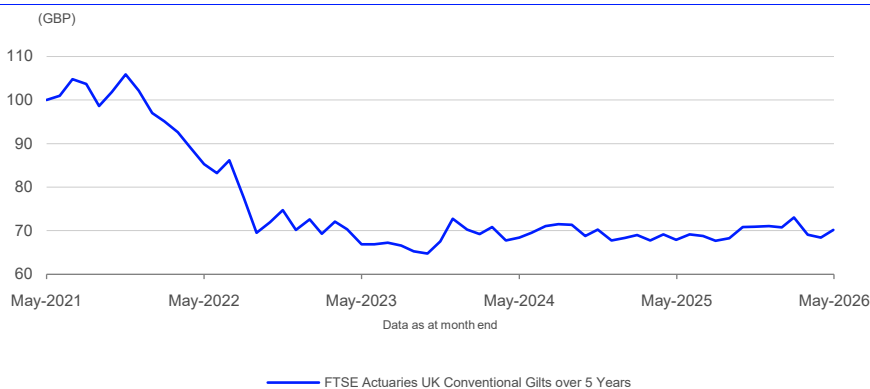
# FTSE Actuaries UK Conventional Gilts Over 5 Years Index

Data as at: 29 May 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 over 5 Years	-4.0	-1.0	-1.2	3.3	4.9	-29.9	1.6	-6.8	8.3	10.0	12.5

\* 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 over 5 Years	0.4	0.1	-0.5	-0.1	-7.5	-10.9	-42.0	-44.2

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 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 over 5 Years Index
Number of Bonds	51
Market Cap (GBP)	1,145,121,347,746
Gross Redemption Yield (%)	5.17
Modified Duration	10.73
Convexity	181.95
Coupon (%)	3.39
Weight of Largest constituent (%)	3.99
Top 10 Holdings (% Index Mcap)	32.43

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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](mailto:info@ftserussell.com)

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