



# FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index

Data as at: 29 May 2026

The FTSE Actuaries UK Gilts indices 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 index series for conventional Gilts and index-linked Gilts and summary tables are published daily in the Financial Times.

The up to 5 Years Index maturity sub-index is one of the 10 sub-indexes within the index-linked Gilts index family and tracks the market for long term debts.

## 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 Index-Linked Gilts up to 5 Years Index	0.9	2.4	2.5	4.9	14.3	24.4	4.6	4.5	1.5	2.2	2.6

\* 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

## Year-on-Year Performance - Total Return

Index % (GBP)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index	4.0	0.4	0.9	0.2	0.6	5.2	4.1	5.2	2.5	4.1

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index	3.0	2.1	1.7	1.3	-0.7	-1.4	-5.9	-5.9

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

Drawdown - based on daily data

## FEATURES

### Eligibility

Consisting of securities with up to 5-year maturity from the index-linked 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 and total return indexes.

### Rebalancing

Index reviewed and corporate actions applied daily. Accrued interest based on T+1 settlement.

## Index Characteristics

Attributes	FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index
Number of Bonds	4
Market Cap (GBP)	100,788,331,233
Gross Redemption Yield (%)	0.25
Modified Duration	2.40
Convexity	7.78
Coupon (%)	1.14
Weight of Largest constituent (%)	30.52
Top 10 Holdings (% Index Mcap)	100.00

## Top 10 Constituents

Sedol	Constituent Gift	Coupon %	Term (Years)	Wgt %
B128DH6	GILTS I-L 1.25% 22 Nov 2027	1.25	1.4728	30.52
B3Y1JG8	GILTS I-L 0.125% 22 Mar 2029	0.13	2.8071	26.41
BZ1NTB6	GILTS I-L 0.125% 10 Aug 2028	0.13	2.1934	26.37
0893266	TREASURY I-L 4.125% 22 Jul 2030	4.13	4.1409	16.70

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## INFORMATION

### Index Universe

Index Series includes all British Government Securities quoted on the London Stock Exchange.

### Index Calculation

The indices 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

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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