



# FTSE Actuaries UK Index-Linked Gilts 5-15 Years Index

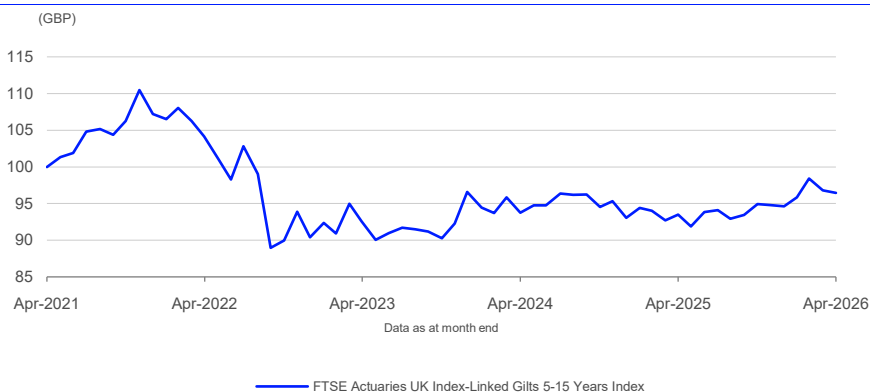
Data as at: 30 April 2026

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 5-15 years maturity sub-index is one of 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 5-15 Years Index	0.6	1.6	1.9	3.2	4.2	-3.5	1.4	-0.7	5.3	7.3	8.7

\* 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 5-15 Years Index	14.4	1.4	2.5	3.1	4.6	3.9	-15.7	6.8	-3.6	1.7

## 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 5-15 Years Index	0.6	0.2	-0.1	0.2	-3.0	-7.8	-29.0	-29.0

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 5-15 years 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.

## Index Characteristics

Attributes	FTSE Actuaries UK Index-Linked Gilts 5-15 Years Index
Number of Bonds	11
Market Cap (GBP)	222,903,284,577
Gross Redemption Yield (%)	1.54
Modified Duration	9.05
Convexity	95.30
Coupon (%)	0.88
Weight of Largest constituent (%)	12.72
Top 10 Holdings (% Index Mcap)	95.53

## Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B3D4VD9	GILTS I-L 1.25% 22 Nov 2032	1.25	6.5580	12.72
B1L6W96	GILTS I-L 1.125% 22 Nov 2037	1.13	11.5580	11.16
B46CGH6	GILTS I-L 0.75% 22 Mar 2034	0.75	7.8913	11.06
B3LZBF6	GILTS I-L 0.625% 22 Mar 2040	0.63	13.8913	9.97
3179082	TREASURY I-L 2% 26 Jan 2035	2.00	8.7376	9.97
BNNGP55	GILTS I-L 0.125% 10 Aug 2031	0.13	5.2790	9.30
BMF9LJ1	GILTS I-L 0.75% 22 Nov 2033	0.75	7.5580	8.70
BYZW3J8	GILTS I-L 0.125% 22 Nov 2036	0.13	10.5580	8.39
BLH3826	GILTS I-L 0.125% 22 Mar 2039	0.13	12.8913	7.18
BT7HZZ6	GILTS I-L 1.125% 22 Sep 2035	1.13	9.3913	7.08

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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

To learn more, visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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