FTSE Russell Factsheet

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

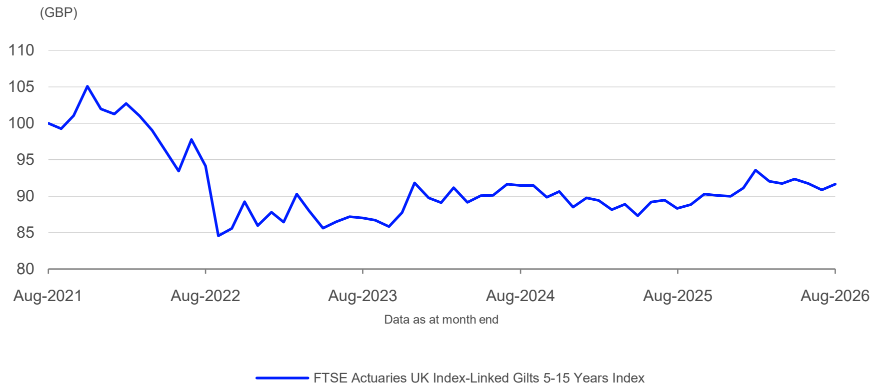
Data as at: 31 August 2026

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	-0.7	-2.0	1.9	3.8	5.4	-8.3	1.8	-1.7	5.0	6.9	8.6

* 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 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	0.7	0.3	-0.2	0.1	-3.2	-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)	2,25,16,18,24,098
Gross Redemption Yield (%)	1.90
Modified Duration	9.45
Convexity	103.30
Coupon (%)	0.93
Weight of Largest constituent (%)	12.53
Top 10 Holdings (% Index Mcap)	93.99

Top 10 Constituents

Sedol	Constituent Gilt	Coupon %	Term (Years)	Wgt %
B3D4VD9	GILTS I-L 1.25% 22 Nov 2032	1.25	6.2228	12.53
B46CGH6	GILTS I-L 0.75% 22 Mar 2034	0.75	7.5571	10.97
B1L6W96	GILTS I-L 1.125% 22 Nov 2037	1.13	11.2228	10.96
B3LZBF6	GILTS I-L 0.625% 22 Mar 2040	0.63	13.5571	9.83
3179082	TREASURY I-L 2% 26 Jan 2035	2.00	8.3995	9.78
BT7HZZ6	GILTS I-L 1.125% 22 Sep 2035	1.13	9.0571	9.40
BMF9LJ1	GILTS I-L 0.75% 22 Nov 2033	0.75	7.2228	8.58
BYZW3J8	GILTS I-L 0.125% 22 Nov 2036	0.13	10.2228	8.29
BLH3826	GILTS I-L 0.125% 22 Mar 2039	0.13	12.5571	7.08
BMY62Z6	GILTS I-L 1.75% 22 Sep 2038	1.75	12.0571	6.57

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; email info@ftserussell.com; or call your regional Client Services Team office:

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