FTSE UK Broad Investment-Grade Bond Index

Multi-Sector | UK Sterling

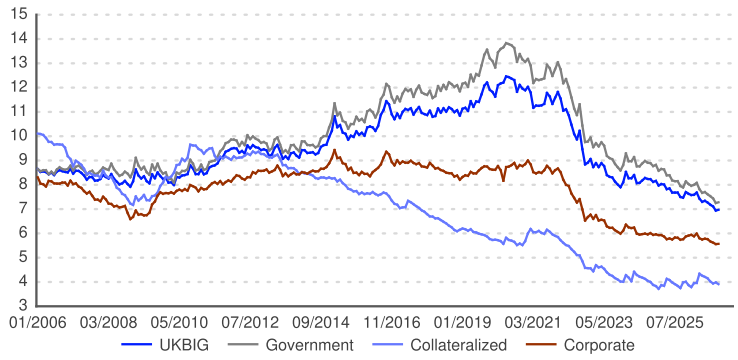
The FTSE UK Broad Investment-Grade Bond Index (UKBIG) is a multi-sector benchmark tracking government, government-sponsored, collateralized, and corporate bonds, denominated in UK Sterling (GBP), irrespective of market of issue. Sub-indices are available in any combination of asset class, maturity and rating.

INDEX PROFILE

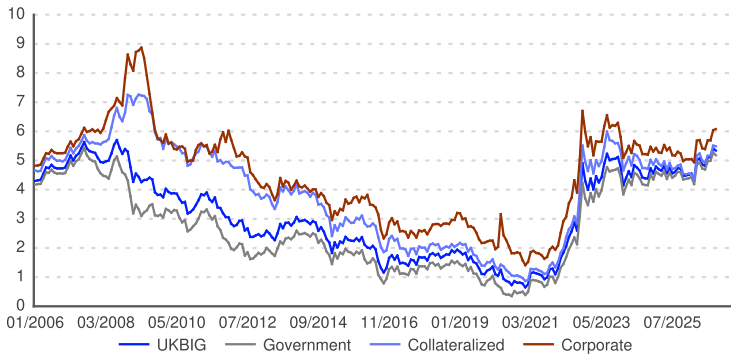
Description	# of Issues	Par Amount*	Market Value*	Market Weight (%)	Average Coupon (%)	Average Life (Years)	Yield to Maturity (%)	Effective Duration	OAS (bps)
UKBIG	**1,010**	**2,244.08**	**1,912.38**	**100.00**	**3.51**	**11.83**	**5.34**	**6.97**	**20**
AAA	117	111.11	108.61	5.68	4.06	5.02	4.96	3.32	12
AA	193	1,792.58	1,488.44	77.83	3.24	12.84	5.20	7.55	3
A	309	149.10	135.97	7.11	4.40	8.60	5.91	5.56	85
BBB	391	191.28	179.35	9.38	5.07	8.89	6.29	5.43	123
1-3 Years	273	460.14	453.01	23.69	3.46	1.99	4.91	1.87	20
3-5 Years	208	329.62	315.23	16.48	3.78	4.15	5.15	3.75	26
5-7 Years	128	245.46	222.81	11.65	3.24	5.97	5.25	5.27	24
7-10 Years	106	309.37	288.79	15.10	4.24	8.51	5.35	6.97	15
10+ Years	295	899.49	632.54	33.08	3.27	22.43	5.76	12.83	19
Government	254	1,875.47	1,572.09	82.21	3.28	12.40	5.18	7.28	3
Domestic Sovereign	67	1,719.64	1,420.95	74.30	3.19	12.92	5.18	7.64	1
Foreign Sovereign	5	4.46	3.70	0.19	4.98	27.03	6.09	6.21	111
Government Related	182	151.37	147.44	7.71	4.24	6.01	5.13	3.81	24
Collateralized	16	9.58	9.43	0.49	4.97	4.78	5.49	3.91	56
Corporate	740	359.03	330.86	17.30	4.69	9.07	6.08	5.57	102
Finance	326	171.02	163.66	8.56	4.86	6.36	5.96	4.27	103
Industrial	251	111.49	97.69	5.11	4.24	12.08	6.04	6.75	88
Utility	163	76.52	69.51	3.63	4.99	10.76	6.44	6.97	122

* In GBP billions

HISTORICAL EFFECTIVE DURATION

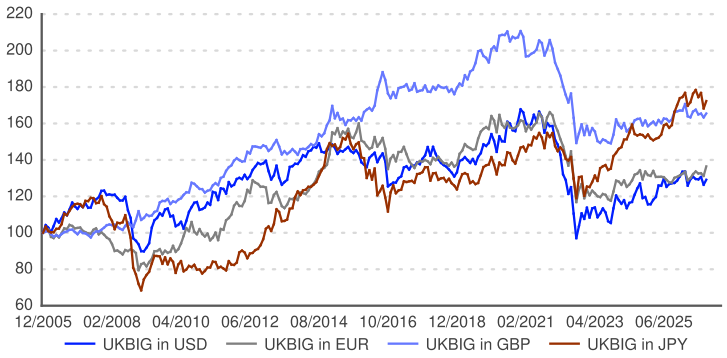


HISTORICAL YIELD TO MATURITY

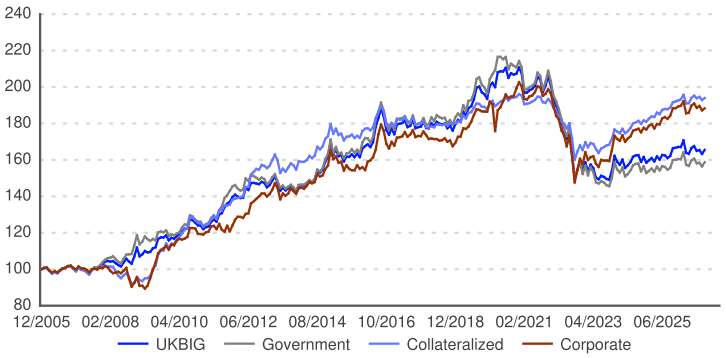


Source: FTSE Russell as of October 31, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

HISTORICAL INDEX LEVEL (By Currency)



HISTORICAL INDEX LEVEL (By Sector, in GBP)



ANNUALIZED RETURNS (in %)

	GBP	USD		EUR		JPY	
	Unhedged	Unhedged	Hedged	Unhedged	Hedged	Unhedged	Hedged
YTD*	-0.95	-1.35	-0.93	3.79	-2.32	-0.88	-3.35
1 Year	-0.56	1.40	-0.53	4.84	-2.26	3.65	-3.57
3 Years	3.54	7.01	3.75	5.08	1.82	8.42	-0.90
5 Years	-3.78	-4.22	-3.22	-3.53	-5.18	2.16	-7.40

* Not annualized

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate, fixed-to-floating rate, zero coupon and fixed-rate bonds that step up according to a predetermined schedule
Currency:	GBP
Minimum Maturity:	At least one year Fixed-to-floating rate bonds are removed one year prior to the fixed-to-floating rate start date.
Minimum Size Outstanding	Sovereign: GBP 2 billion (excludes Bank of England holdings) Other: GBP 300 million
Minimum Quality:	BBB- by S&P or Baa3 by Moody's
Weighting:	Market capitalization
Rebalancing:	Once a month at month end
Reinvestment of cash flows:	Intra-month cash flows from interest and principal payments are not reinvested as part of monthly index total return calculations.
Pricing:	LSEG Pricing Service bid-side pricing, 4:15 p.m. (London) except for: - UK Government Bonds (Tradeweb FTSE UK Gilt Benchmark Closing Prices)
Calculation Frequency:	Daily
Settlement Date:	Monthly – Settlement is on the last calendar day of the month. Daily – Same day settlement except if the last business day of the month is not the last calendar day of the month; then, settlement is on the last calendar day of the month.
Base Date:	December 31, 2005

VENDOR CODES

SBUKBGL	FTSE UK Broad Investment-Grade Bond Index, in GBP terms
SBUKBGU	FTSE UK Broad Investment-Grade Bond Index, in USD terms
SBUKBGUC	FTSE UK Broad Investment-Grade Bond Index, currency hedged in USD terms

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