

FTSE Actuaries UK Conventional Gilts up to 5 Years Index

28 June 2024

Indicative Index Weight Data as at Closing on 28 June 2024

SEDOL	Constituent Name	Coupon %	Term (Year)	Weight %
BK5CVX0	TREASURY 0.625% 07 Jun 2025	0.63	0.9344	7.14
BYZW3G5	TREASURY 1.5% 22 Jul 2026	1.50	2.0577	6.90
BTHH2R7	TREASURY 2% 07 Sep 2025	2.00	1.1848	6.47
3088069	TREASURY 5% 07 Mar 2025	5.00	0.6848	6.30
BDRHNP0	TREASURY 1.25% 22 Jul 2027	1.25	3.0577	6.29
BHBFH45	TREASURY 2.75% 07 Sep 2024	2.75	0.1848	5.97
BLPK711	TREASURY 0.25% 31 Jan 2025	0.25	0.5824	5.93
BPCJD88	TREASURY 3.5% 22 OCT 2025	3.50	1.3087	5.87
BMF9LG8	TREASURY 4.5% 07 Jun 2028	4.50	3.9344	5.80
BFX0ZL7	TREASURY 1.625% 22 Oct 2028	1.63	4.3087	5.72
B16NNR7	TREASURY 4.25% 07 Dec 2027	4.25	3.4344	5.52
BL68HJ2	TREASURY 0.125% 30 Jan 2026	0.13	1.5797	5.50
BL6C772	TREASURY 4.125% 29 Jan 2027	4.13	2.5769	5.42
BNNGP66	TREASURY 0.375% 22 Oct 2026	0.38	2.3087	5.00
BMBL1G8	TREASURY 0.125% 31 Jan 2028	0.13	3.5824	4.48
BLPK722	TREASURY 0.5% 31 Jan 2029	0.50	4.5824	4.11
BPSNB46	TREASURY 3.75% 07 Mar 2027	3.75	2.6848	3.94
0240419	TREASURY 6% 07 Dec 2028	6.00	4.4344	3.64

Note: See the Definitions section for further information on the types of index

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

ICB Supersector Code and Supersector Descriptions

Information on the Industrial Classification Benchmark (ICB) is available from www.icbenchmark.com.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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