

FTSE Actuaries UK Conventional Gilts over 15 Years Index

28 June 2024

Indicative Index Weight Data as at Closing on 28 June 2024

SEDOL	Constituent Name	Coupon %	Term (Year)	Weight %
B1VWPJ5	TREASURY 4.5% 07 Dec 2042	4.50	18.4344	5.69
B06YGN0	TREASURY 4.25% 07 Dec 2055	4.25	31.4344	5.25
B646050	TREASURY 4.25% 07 Dec 2040	4.25	16.4344	5.19
BN65R31	TREASURY 3.5% 22 Jan 2045	3.50	20.5577	5.15
B84Z9V0	TREASURY 3.25% 22 Jan 2044	3.25	19.5577	4.94
B3KJDS6	TREASURY 4.25% 07 Sep 2039	4.25	15.1848	4.84
BPCJD99	TREASURY 3.75% 22 Oct 2053	3.75	29.3087	4.82
B128DP4	TREASURY 4.25% 07 Dec 2046	4.25	22.4344	4.81
B54QLM7	TREASURY 4% 22 Jan 2060	4.00	35.5577	4.65
B6RNH57	TREASURY 3.75% 22 Jul 2052	3.75	28.0577	4.45
BJQWYH7	TREASURY 1.25% 22 Oct 2041	1.25	17.3087	4.19
B39R370	TREASURY 4.25% 07 Dec 2049	4.25	25.4344	4.01
BPJJKP7	TREASURY 4.75% 22 Oct 2043	4.75	19.3087	3.71
BFWFPP7	TREASURY 1.75% 22 Jan 2049	1.75	24.5577	3.59
BBJNQY2	TREASURY 3.5% 22 Jul 2068	3.50	44.0577	3.45
BD0XH20	TREASURY 1.75% 22 Jul 2057	1.75	33.0577	3.31
BDCHBW8	TREASURY 1.5% 22 Jul 2047	1.50	23.0577	2.94
BLH3815	TREASURY 1.25% 31 Jul 2051	1.25	27.0824	2.85
BMF9LF7	TREASURY 4% 22 Oct 2063	4.00	39.3087	2.67
BYYMZX7	TREASURY 2.5% 22 Jul 2065	2.50	41.0577	2.65
BMBL1F7	TREASURY 0.625% 22 Oct 2050	0.63	26.3087	2.58
BJLR0J1	TREASURY 1.625% 22 Oct 2054	1.63	30.3087	2.58
BPSNBB3	TREASURY 4.375% 31 Jul 2054	4.38	30.0824	2.51
BNNGP77	TREASURY 0.875% 31 Jan 2046	0.88	21.5824	2.31
BM8Z2V5	TREASURY 1.5% 31 Jul 2053	1.50	29.0824	2.28
BFMCN65	TREASURY 1.625% 22 Oct 2071	1.63	47.3087	2.23
BMBL1D5	TREASURY 0.5% 22 Oct 2061	0.50	37.3087	1.56
BLBDX61	TREASURY 1.125% 22 Oct 2073	1.13	49.3087	0.80

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

EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
Hong Kong +852 2164 3333
Tokyo +81 3 4563 6346
Sydney +61 (0) 2 8823 3521