

FTSE Actuaries UK Conventional Gilts over 5 Years Index

31 October 2024

Indicative Index Weight Data as at Closing on 31 October 2024

SEDOL	Constituent Name	Coupon %	Term (Year)	Weight %
B24FF09	TREASURY 4.75% 07 Dec 2030	4.75	6.0984	4.50
0489308	TREASURY 4.25% 07 Jun 2032	4.25	7.5984	4.11
B52WS15	TREASURY 4.5% 07 Sep 2034	4.50	9.8481	3.69
BPJJKN5	TREASURY 4.625% 31 Jan 2034	4.63	9.2473	3.28
BMGR280	TREASURY 0.25% 31 Jul 2031	0.25	6.7473	3.14
3245239	TREASURY 4.25% 07 Mar 2036	4.25	11.3481	3.13
BL68HH0	TREASURY 0.375% 22 Oct 2030	0.38	5.9725	3.13
BMV7TC8	TREASURY 3.25% 31 Jan 2033	3.25	8.2473	3.12
BM8Z2T3	TREASURY 1% 31 Jan 2032	1.00	7.2473	2.89
B1VWPJ5	TREASURY 4.5% 07 Dec 2042	4.50	18.0984	2.80
B00NY17	TREASURY 4.75% 07 Dec 2038	4.75	14.0984	2.78
BQC4R99	TREASURY 3.75% 29 Jan 2038	3.75	13.2419	2.69
BPJJKP7	TREASURY 4.75% 22 Oct 2043	4.75	18.9725	2.59
B646050	TREASURY 4.25% 07 Dec 2040	4.25	16.0984	2.56
B06YGN0	TREASURY 4.25% 07 Dec 2055	4.25	31.0984	2.56
BM8Z2S2	TREASURY 0.875% 31 Jul 2033	0.88	8.7473	2.51
BN65R31	TREASURY 3.5% 22 Jan 2045	3.50	20.2228	2.47
B84Z9V0	TREASURY 3.25% 22 Jan 2044	3.25	19.2228	2.38
BMGR291	TREASURY 0.625% 31 Jul 2035	0.63	10.7473	2.37
B128DP4	TREASURY 4.25% 07 Dec 2046	4.25	22.0984	2.36
BZB26Y5	TREASURY 1.75% 07 Sep 2037	1.75	12.8481	2.35
B3KJDS6	TREASURY 4.25% 07 Sep 2039	4.25	14.8481	2.34
BPCJD99	TREASURY 3.75% 22 Oct 2053	3.75	28.9725	2.30
BQC82C9	TREASURY 4.25% 31 Jul 2034	4.25	9.7473	2.28
B54QLM7	TREASURY 4% 22 Jan 2060	4.00	35.2228	2.21
B6RNH57	TREASURY 3.75% 22 Jul 2052	3.75	27.7228	2.13
BJQWYH7	TREASURY 1.25% 22 Oct 2041	1.25	16.9725	2.04
B39R370	TREASURY 4.25% 07 Dec 2049	4.25	25.0984	1.96
BPSNBB3	TREASURY 4.375% 31 Jul 2054	4.38	29.7473	1.95
BPSNBF7	TREASURY 4% 22 Oct 2031	4.00	6.9725	1.93
BFWFPP7	TREASURY 1.75% 22 Jan 2049	1.75	24.2228	1.73
BBJNQY2	TREASURY 3.5% 22 Jul 2068	3.50	43.7228	1.63
BLPK733	TREASURY 1.125% 31 Jan 2039	1.13	14.2473	1.57
BD0XH20	TREASURY 1.75% 22 Jul 2057	1.75	32.7228	1.57
BDCHBW8	TREASURY 1.5% 22 Jul 2047	1.50	22.7228	1.42
BLH3815	TREASURY 1.25% 31 Jul 2051	1.25	26.7473	1.36
BMF9LF7	TREASURY 4% 22 Oct 2063	4.00	38.9725	1.27
BYYMZX7	TREASURY 2.5% 22 Jul 2065	2.50	40.7228	1.25
BMBL1F7	TREASURY 0.625% 22 Oct 2050	0.63	25.9725	1.24
BJLR0J1	TREASURY 1.625% 22 Oct 2054	1.63	29.9725	1.23
BNNGP77	TREASURY 0.875% 31 Jan 2046	0.88	21.2473	1.11
BM8Z2V5	TREASURY 1.5% 31 Jul 2053	1.50	28.7473	1.09
BFMCN65	TREASURY 1.625% 22 Oct 2071	1.63	46.9725	1.06
BQC82D0	TREASURY 4.375% 31 Jan 2040	4.38	15.2473	0.77
BMBL1D5	TREASURY 0.5% 22 Oct 2061	0.50	36.9725	0.74
BLBDX61	TREASURY 1.125% 22 Oct 2073	1.13	48.9725	0.38

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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