

FTSE Actuaries UK Index-Linked Gilts up to 5 Years Index

28 August 2020

Indicative Index Weight Data as at Closing on 28 August 2020

SEDOL	Constituent Name	Coupon %	Term (Year)	Weight %
B1Z5HQ1	GILTS I-L 1.875% 22 Nov 2022	1.88	2.2228	35.64
0898302	TREASURY I-L 2.5% 17 Jul 2024	2.50	3.8750	35.15
B85SFQ5	GILTS I-L 0.125% 22 Mar 2024	0.13	3.5571	29.22

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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Data definitions available from www.ftserussell.com

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