

FTSE Actuaries UK Index-Linked 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 %
B128DH6	GILTS I-L 1.25% 22 Nov 2027	1.25	3.3913	23.24
0898302	TREASURY I-L 2.5% 17 Jul 2024	2.50	0.0440	21.34
B3Y1JG8	GILTS I-L 0.125% 22 Mar 2029	0.13	4.7255	19.82
BZ1NTB6	GILTS I-L 0.125% 10 Aug 2028	0.13	4.1099	19.67
BYY5F14	GILTS I-L 0.125% 22 Mar 2026	0.13	1.7255	15.93

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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