

FTSE Actuaries UK Index-Linked 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 %
B3D4VD9	GILTS I-L 1.25% 22 Nov 2032	1.25	8.0571	6.22
B1L6W96	GILTS I-L 1.125% 22 Nov 2037	1.13	13.0571	5.74
B46CGH6	GILTS I-L 0.75% 22 Mar 2034	0.75	9.3895	5.46
B3LZBF6	GILTS I-L 0.625% 22 Mar 2040	0.63	15.3895	5.23
3179082	TREASURY I-L 2% 26 Jan 2035	2.00	10.2337	5.01
B3MYD34	GILTS I-L 0.625% 22 Nov 2042	0.63	18.0571	4.63
B7RN0G6	GILTS I-L 0.125% 22 Mar 2044	0.13	19.3895	4.44
B0CNHZ0	GILTS I-L 1.25% 22 Nov 2055	1.25	31.0571	4.40
B24FFM1	GILTS I-L 0.75% 22 Nov 2047	0.75	23.0571	4.28
BYZW3J8	GILTS I-L 0.125% 22 Nov 2036	0.13	12.0571	4.24
B421JZ6	GILTS I-L 0.5% 22 Mar 2050	0.50	25.3895	3.96
BMF9LJ1	GILTS I-L 0.75% 22 Nov 2033	0.75	9.0571	3.92
0893266	TREASURY I-L 4.125% 22 Jul 2030	4.13	5.7228	3.75
BLH3826	GILTS I-L 0.125% 22 Mar 2039	0.13	14.3895	3.71
BYMWG36	GILTS I-L 0.125% 22 Mar 2046	0.13	21.3895	3.47
BNNGP55	GILTS I-L 0.125% 10 Aug 2031	0.13	6.7745	3.35
B4PTCY7	GILTS I-L 0.375% 22 Mar 2062	0.38	37.3895	3.27
BGDYHF4	GILTS I-L 0.125% 10 Aug 2041	0.13	16.7745	3.23
B73ZYW0	GILTS I-L 0.25% 22 Mar 2052	0.25	27.3895	3.22
BZ13DV4	GILTS I-L 0.125% 10 Aug 2048	0.13	23.7745	2.74
BDX8CX8	GILTS I-L 0.125% 22 Mar 2068	0.13	43.3895	2.67
BP9DLZ6	GILTS I-L 0.125% 22 Mar 2058	0.13	33.3895	2.46
BNNGP88	GILTS I-L 0.125% 22 Mar 2051	0.13	26.3895	2.30
BMF9LH9	GILTS I-L 0.625% 22 Mar 2045	0.63	20.3895	2.30
BPSNBG8	GILTS I-L 1.25% 22 Nov 2054	1.25	30.0571	1.86
BD9MZZ7	GILTS I-L 0.125% 22 Nov 2065	0.13	41.0571	1.68
BYVP4K9	GILTS I-L 0.125% 22 Nov 2056	0.13	32.0571	1.57
BM8Z2W6	GILTS I-L 0.125% 22 Mar 2073	0.13	48.3895	0.90

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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