

Shortener: 1 1/2% Treasury Gilt 2021 Changes to FTSE Indexes

14 January 2020

With the imminent shortening of maturity to less than one year for 1 1/2% Treasury Gilt 2021 (BYY5F58, GB00BYY5F581), please see details of affected indexes and effective dates below:

Index	Effective From Start of Trading
FTSE Actuaries UK Conventional Gilts Yield Indexes.	23 January 2020

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