

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
15 April 2020

All constituent and weighting changes will be applied at 12:00 noon on Thursday 7 May 2020

FTSE/JSE All Bond Index (ALBI20)

Weighting Factor Changes

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>Current Weight</i>	<i>New Weight</i>
ES42	Eskom Holdings Soc Limited	ZAG000107780	20,761	20,907
R186	Republic Of South Africa	ZAG000016320	251,564	257,546
R2023	Republic Of South Africa	ZAG000096165	119,437	119,447
R2030	Republic Of South Africa	ZAG000106998	183,802	190,617
R2032	Republic Of South Africa	ZAG000107004	128,827	130,337
R2037	Republic Of South Africa	ZAG000107012	144,143	150,917
R2048	Republic Of South Africa	ZAG000096173	246,820	250,592
R214	Republic Of South Africa	ZAG000077488	93,382	93,532

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN27	Transnet Soc Limited	ZAG000046681	ALBI20O	ALBI207	7,192

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN23	Transnet Soc Limited	ZAG000061003	ALBI20O	ALBI203	7,000

FTSE/JSE Inflation-Linked Index (CIL15)

Weighting Factor Changes

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>Current Weight</i>	<i>New Weight</i>
I2025	Republic Of South Africa	ZAG000096587	47,705	48,075
I2029	Republic Of South Africa	ZAG000137191	21,870	22,265
I2033	Republic Of South Africa	ZAG000125998	30,355	30,770
I2038	Republic Of South Africa	ZAG000096595	45,080	45,465
I2046	Republic Of South Africa	ZAG000106980	45,435	46,645
I2050	Republic Of South Africa	ZAG000096603	61,790	62,615

NO CONSTITUENT ADDITIONS OR DELETIONS