

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 6 August 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>
R186	REPUBLIC OF SOUTH AFRICA	ZAG000016320	274,131	279,496
R2030	REPUBLIC OF SOUTH AFRICA	ZAG000106998	208,956	223,984
R2032	REPUBLIC OF SOUTH AFRICA	ZAG000107004	139,380	142,252
R2035	REPUBLIC OF SOUTH AFRICA	ZAG000125972	141,632	149,832
R2037	REPUBLIC OF SOUTH AFRICA	ZAG000107012	153,936	158,133
R2048	REPUBLIC OF SOUTH AFRICA	ZAG000096173	250,592	255,901
TN25	TRANSNET SOC LIMITED	ZAG000079344	9,300	9,700
TN27	TRANSNET SOC LIMITED	ZAG000046681	7,192	7,292

NO CONSTITUENT ADDITIONS OR DELETIONS

FTSE/JSE Inflation-Linked Index (CILI15)

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	49,500	50,915
I2029	Republic Of South Africa	ZAG000137191	22,265	22,515
I2033	Republic Of South Africa	ZAG000125998	31,845	32,490
I2038	Republic Of South Africa	ZAG000096595	46,930	48,660
I2046	Republic Of South Africa	ZAG000106980	47,255	47,870
I2050	Republic Of South Africa	ZAG000096603	64,630	65,575

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
FRBI33	Firststrand Bank Limited	ZAG000079245	CIL115C	CIL11512	1,691

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
ABS12	Absa Bank Limited	ZAG000074378	CIL115C	CIL1153	1,000