

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 5 November 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	20,987	21,006
R186	Republic Of South Africa	ZAG000016320	307,083	311,486
R2030	Republic Of South Africa	ZAG000106998	241,049	244,160
R2032	Republic Of South Africa	ZAG000107004	158,129	166,936
R2035	Republic Of South Africa	ZAG000125972	153,340	159,731
R2037	Republic Of South Africa	ZAG000107012	166,228	170,628
R2040	Republic Of South Africa	ZAG000125980	108,580	115,181
R2044	Republic Of South Africa	ZAG000106972	155,217	159,614
R2048	Republic Of South Africa	ZAG000096173	271,119	279,756
R214	Republic Of South Africa	ZAG000077488	94,182	93,382
TN25	Transnet Soc Limited	ZAG000079344	9,981	10,000
TN27	Transnet Soc Limited	ZAG000046681	7,433	7,458

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN23	Transnet Soc Limited	ZAG000061003	ALBI200	ALBI203	7,000

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
NRA028	The South African National Roads Agency Soc Limited	ZAG000055997	ALBI200	ALBI207	4,607

FTSE/JSE Inflation-Linked Index (CIL115)

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	55,080	56,850
I2029	Republic Of South Africa	ZAG000137191	24,995	24,785
I2038	Republic Of South Africa	ZAG000096595	51,655	54,820
I2046	Republic Of South Africa	ZAG000106980	52,425	55,100
I2050	Republic Of South Africa	ZAG000096603	67,965	69,580

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
HWAY23	The South African National Roads Agency SOC Limited	ZAG000075862	CIL115S	CIL1153	2,918

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
R212	Republic Of South Africa	ZAG000077462	CIL115G	CIL1151	32,902