

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution

15 January 2021

All constituent and weighting changes will be applied at 12:00 noon on Thursday 4 February 2021

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> |
|-----------------------|----------------------------|--------------|-----------------------|-------------------|
| ES33 | Eskom Holdings Soc Limited | ZAG000029034 | 34,530 | 34,542 |
| ES42 | Eskom Holdings Soc Limited | ZAG000107780 | 21,162 | 21,212 |
| R186 | Republic Of South Africa | ZAG000016320 | 328,096 | 340,924 |
| R2030 | Republic Of South Africa | ZAG000106998 | 264,838 | 271,389 |
| R2032 | Republic Of South Africa | ZAG000107004 | 175,447 | 177,776 |
| R2035 | Republic Of South Africa | ZAG000125972 | 166,377 | 168,528 |
| R2037 | Republic Of South Africa | ZAG000107012 | 174,804 | 179,148 |
| R2048 | Republic Of South Africa | ZAG000096173 | 287,647 | 296,442 |
| R213 | Republic Of South Africa | ZAG000077470 | 110,892 | 114,768 |
| TN27 | Transnet Soc Limited | ZAG000046681 | 7,468 | 7,488 |

Bonds for inclusion to index

| <i>InstrumentCode</i> | <i>Issuer</i> | <i>ISIN</i> | <i>IssuerClassIndex</i> | <i>TermToMaturityIndex</i> |
|-----------------------|--------------------------|--------------|-------------------------|----------------------------|
| FRX26 | Firststrand Bank Limited | ZAG000112160 | ALBI200 | ALBI203 |

Bonds for exclusion from index

| <i>InstrumentCode</i> | <i>Issuer</i> | <i>ISIN</i> | <i>IssuerClassIndex</i> | <i>TermToMaturityIndex</i> |
|-----------------------|----------------------------|--------------|-------------------------|----------------------------|
| ES23 | Eskom Holdings Soc Limited | ZAG000074212 | ALBI200 | ALBI201 |

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 | 58,500 | 59,990 |
| I2029 | Republic Of South Africa | ZAG000137191 | 26,935 | 27,540 |
| I2033 | Republic Of South Africa | ZAG000125998 | 36,430 | 38,735 |
| I2038 | Republic Of South Africa | ZAG000096595 | 57,935 | 59,390 |
| I2046 | Republic Of South Africa | ZAG000106980 | 59,290 | 60,540 |
| I2050 | Republic Of South Africa | ZAG000096603 | 71,690 | 72,355 |

Bonds for inclusion to index

| <i>InstrumentCode</i> | <i>Issuer</i> | <i>ISIN</i> | <i>IssuerClassIndex</i> | <i>TermToMaturityIndex</i> |
|-----------------------|----------------------------|--------------|-------------------------|----------------------------|
| EL30 | Eskom Holdings Soc Limited | ZAG000107558 | CIL115S | CIL1157 |

Bonds for exclusion from index

| <i>InstrumentCode</i> | <i>Issuer</i> | <i>ISIN</i> | <i>IssuerClassIndex</i> | <i>TermToMaturityIndex</i> |
|-----------------------|--------------------------|--------------|-------------------------|----------------------------|
| FRBI33 | Firststrand Bank Limited | ZAG000079245 | CIL115C | CIL11512 |