

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
15 July 2021

All constituent and weighting changes will be applied at 12:00 noon on Thursday 5 August 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>
R186	Republic Of South Africa	ZAG000016320	358,807	360,283
R2023	Republic Of South Africa	ZAG000096165	110,577	103,592
R2030	Republic Of South Africa	ZAG000106998	293,350	294,288
R2032	Republic Of South Africa	ZAG000107004	206,268	214,309
R2035	Republic Of South Africa	ZAG000125972	189,943	193,797
R2037	Republic Of South Africa	ZAG000107012	210,104	212,704
R2040	Republic Of South Africa	ZAG000125980	139,746	141,694
R2048	Republic Of South Africa	ZAG000096173	317,790	321,989
R213	Republic Of South Africa	ZAG000077470	132,077	136,200
TN27	Transnet Soc Limited	ZAG000046681	7,513	7,530

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
HWAY34	The South African National Roads Agency Soc Limited	ZAG000070319	ALBI20O	ALBI2012	7,993

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
DV23	Development Bank Of Southern Africa	ZAG000019779	ALBI20O	ALBI201	9,285

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	64,445	64,700
I2029	Republic Of South Africa	ZAG000137191	31,930	32,595
I2033	Republic Of South Africa	ZAG000125998	40,380	41,240
I2038	Republic Of South Africa	ZAG000096595	63,805	66,165
I2046	Republic Of South Africa	ZAG000106980	64,610	65,685
I2050	Republic Of South Africa	ZAG000096603	77,570	77,715

NO CONSTITUENT ADDITIONS OR DELETIONS

