

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 4 November 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>
HWAY34	The South African National Roads Agency Soc Limited	ZAG000070319	9,093	9,743
R186	Republic Of South Africa	ZAG000016320	363,290	364,817
R2023	Republic Of South Africa	ZAG000096165	96,057	93,787
R2030	Republic Of South Africa	ZAG000106998	302,870	306,770
R2032	Republic Of South Africa	ZAG000107004	224,495	226,034
R2035	Republic Of South Africa	ZAG000125972	201,007	202,956
R2037	Republic Of South Africa	ZAG000107012	219,200	220,738
R2044	Republic Of South Africa	ZAG000106972	184,996	191,086
R2048	Republic Of South Africa	ZAG000096173	326,474	327,957
R213	Republic Of South Africa	ZAG000077470	140,940	142,730
TN27	Transnet Soc Limited	ZAG000046681	7,605	8,540

**Bonds for inclusion to 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

**Bonds for exclusion from index**

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
FRX26	Firststrand Bank Limited	ZAG000112160	ALBI200	ALBI203	4,818

**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	64,885	64,965
I2029	Republic Of South Africa	ZAG000137191	35,410	35,590
I2033	Republic Of South Africa	ZAG000125998	41,785	42,300
I2038	Republic Of South Africa	ZAG000096595	68,085	69,490
I2046	Republic Of South Africa	ZAG000106980	67,955	69,330
I2050	Republic Of South Africa	ZAG000096603	79,580	80,825

**Bonds for inclusion to 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	CIL1151	1,000
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>
EL30	Eskom Holdings Soc Limited	ZAG000107558	CIL115S	CIL1157	4,396
HWAY23	The South African National Roads Agency Soc Limited	ZAG000075862	CIL115S	CIL1151	2,918