

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
14 January 2022

All constituent and weighting changes will be applied at 12:00 noon on Thursday 3 February 2022

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	21,370	21,437
R186	Republic Of South Africa	ZAG000016320	365,229	366,008
R2030	Republic Of South Africa	ZAG000106998	314,582	316,535
R2032	Republic Of South Africa	ZAG000107004	232,311	238,847
R2037	Republic Of South Africa	ZAG000107012	225,182	229,083
R2040	Republic Of South Africa	ZAG000125980	155,914	159,811
R2044	Republic Of South Africa	ZAG000106972	195,702	195,972
R2048	Republic Of South Africa	ZAG000096173	336,357	340,282

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
FRX26	Firststrand Bank Limited	ZAG000112160	ALBI20O	ALBI203	4,818

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
R2023	Republic Of South Africa	ZAG000096165	ALBI20G	ALBI201	86,052

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>
I2029	Republic Of South Africa	ZAG000137191	35,885	35,900
I2033	Republic Of South Africa	ZAG000125998	43,940	44,760
I2046	Republic Of South Africa	ZAG000106980	71,775	74,090
I2050	Republic Of South Africa	ZAG000096603	83,275	84,625

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
EL31	Eskom Holdings Soc Limited	ZAG000116443	CIL115S	CIL1157	4,843
HWAY23	The South African National Roads Agency Soc Limited	ZAG000075862	CIL115S	CIL1151	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>
ABS12	Absa Bank Limited	ZAG000074378	CIL115C	CIL1151	1,000
FRBI33	Firststrand Bank Limited	ZAG000079245	CIL115C	CIL1157	1,691