

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
15 July 2022

All constituent and weighting changes will be applied at 12:00 noon on Thursday 4 August 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>
R213	Republic Of South Africa	ZAG000077470	148 586	149 886
R2030	Republic Of South Africa	ZAG000106998	332 379	333 383
R2032	Republic Of South Africa	ZAG000107004	257 004	258 595
R2035	Republic Of South Africa	ZAG000125972	228 821	232 844
R2037	Republic Of South Africa	ZAG000107012	239 528	242 738
R2040	Republic Of South Africa	ZAG000125980	173 312	177 210
R2044	Republic Of South Africa	ZAG000106972	209 508	212 844
R2048	Republic Of South Africa	ZAG000096173	353 656	356 903

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN40	Transnet Soc Limited	ZAG000120320	ALBI200	ALBI2012	5 370

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	ALBI203	4 607

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>
I2029	Republic Of South Africa	ZAG000137191	39 460	40 675
I2033	Republic Of South Africa	ZAG000125998	49 085	49 920
I2038	Republic Of South Africa	ZAG000096595	72 410	73 460
I2046	Republic Of South Africa	ZAG000106980	78 035	79 085
I2050	Republic Of South Africa	ZAG000096603	88 920	89 570

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
EL29	Eskom Holdings Soc Limited	ZAG000101544	CIL15S	CIL157	5 370

Bonds for exclusion from 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	CIL15S	CIL157	5 699