

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 3 November 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>
R2030	Republic Of South Africa	ZAG000106998	336,636	339,889
R2032	Republic Of South Africa	ZAG000107004	265,390	268,576
R2035	Republic Of South Africa	ZAG000125972	238,042	240,642
R2037	Republic Of South Africa	ZAG000107012	250,487	254,856
R2040	Republic Of South Africa	ZAG000125980	184,354	188,254
R2044	Republic Of South Africa	ZAG000106972	217,837	219,137
R2048	Republic Of South Africa	ZAG000096173	361,451	362,751
R213	Republic Of South Africa	ZAG000077470	155,744	157,044
R214	Republic Of South Africa	ZAG000077488	93,492	93,382

**Bonds for inclusion to index**

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN30	Transnet Soc Limited	ZAG000120312	ALBI20O	ALBI207	4,922

**Bonds for exclusion from index**

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN23	Transnet Soc Limited	ZAG000061003	ALBI20O	ALBI201	7,000

**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>
I2033	Republic Of South Africa	ZAG000125998	52,005	55,115
I2038	Republic Of South Africa	ZAG000096595	74,650	75,315
I2046	Republic Of South Africa	ZAG000106980	81,320	81,925
I2050	Republic Of South Africa	ZAG000096603	92,075	92,495

**Bonds for inclusion to 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	5,136
EL31	Eskom Holdings Soc Limited	ZAG000116443	CIL115S	CIL1157	5,699
FRBI25	Firststrand Bank Limited	ZAG000109588	CIL115C	CIL1151	1,264
FRBI33	Firststrand Bank Limited	ZAG000079245	CIL115C	CIL1157	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>
FRBI23	Firststrand Bank Limited	ZAG000076498	CIL115C	CIL1151	1,750
HWAY23	The South African National Roads Agency Soc Limited	ZAG000075862	CIL115S	CIL1151	2,918
R197	Republic Of South Africa	ZAG000018003	CIL115G	CIL1151	33,758
SBSI11	The Standard Bank Of South Africa Limited	ZAG000075789	CIL115C	CIL1151	2,150