

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
13 January 2023

All constituent and weighting changes will be applied at 12:00 noon on Thursday 2 February 2023

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	350,161	351,461
R2032	Republic Of South Africa	ZAG000107004	276,375	278,325
R2035	Republic Of South Africa	ZAG000125972	245,187	248,320
R2040	Republic Of South Africa	ZAG000125980	194,378	196,330
R2048	Republic Of South Africa	ZAG000096173	364,147	366,094
R213	Republic Of South Africa	ZAG000077470	158,344	163,547

NO CONSTITUENT ADDITIONS OR DELETIONS

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>
I2033	Republic Of South Africa	ZAG000125998	57,450	58,480
I2038	Republic Of South Africa	ZAG000096595	75,575	75,740
I2046	Republic Of South Africa	ZAG000106980	84,425	84,730
I2050	Republic Of South Africa	ZAG000096603	94,915	95,080

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
HWAY24	The South African National Roads Agency Soc Limited	ZAG000079153	CIL115S	CIL1151	1,529

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
FRBI25	Firststrand Bank Limited	ZAG000109588	CIL115C	CIL1151	1,264