

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
14 July 2023

All constituent and weighting changes will be applied at 12:00 noon on Thursday 3 August 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> |
|-----------------------|--------------------------|--------------|-----------------------|-------------------|
| R2032 | Republic Of South Africa | ZAG000107004 | 298,463 | 303,014 |
| R2035 | Republic Of South Africa | ZAG000125972 | 277,533 | 281,685 |
| R2037 | Republic Of South Africa | ZAG000107012 | 263,656 | 267,556 |
| R2040 | Republic Of South Africa | ZAG000125980 | 208,617 | 210,568 |
| R2048 | Republic Of South Africa | ZAG000096173 | 366,094 | 368,925 |
| R213 | Republic Of South Africa | ZAG000077470 | 171,789 | 173,089 |

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 | 61,950 | 62,280 |
| I2046 | Republic Of South Africa | ZAG000106980 | 89,350 | 90,455 |
| I2050 | Republic Of South Africa | ZAG000096603 | 99,370 | 100,870 |

Bonds for inclusion to index

| <i>InstrumentCode</i> | <i>Issuer</i> | <i>ISIN</i> | <i>IssuerClassIndex</i> | <i>TermToMaturityIndex</i> | <i>Weight</i> |
|-----------------------|---|--------------|-------------------------|----------------------------|---------------|
| FRBI25 | Firststrand Bank Limited | ZAG000109588 | CIL15C | CIL151 | 1,264 |
| HWAY33 | The South African National Roads Agency Soc Limited | ZAG000130253 | CIL15S | CIL157 | 1,571 |

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 |
| HWAY24 | The South African National Roads Agency Soc Limited | ZAG000079153 | CIL15S | CIL151 | 1,529 |