

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 2 November 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>
R186	Republic Of South Africa	ZAG000016320	378 175	375 715
R2030	Republic Of South Africa	ZAG000106998	362 103	360 113
R2032	Republic Of South Africa	ZAG000107004	306 263	310 163
R2035	Republic Of South Africa	ZAG000125972	287 429	289 287
R2037	Republic Of South Africa	ZAG000107012	272 859	274 159
R2040	Republic Of South Africa	ZAG000125980	213 967	219 183
R2044	Republic Of South Africa	ZAG000106972	233 384	235 984
R2048	Republic Of South Africa	ZAG000096173	370 666	376 094
R213	Republic Of South Africa	ZAG000077470	182 302	183 644

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
R2053	Republic Of South Africa	ZAG000195280	ALBI200	ALBI2012	23 118
TN30	Transnet Soc Limited	ZAG000120312	ALBI200	ALBI203	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>
TN25	Transnet Soc Limited	ZAG000079344	ALBI200	ALBI201	10 000
TN40	Transnet Soc Limited	ZAG000120320	ALBI200	ALBI2012	5 370

FTSE/JSE Inflation-Linked Index (CILI15)

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	46 355	47 225
I2033	Republic Of South Africa	ZAG000125998	65 175	65 595
I2046	Republic Of South Africa	ZAG000106980	92 225	92 550
I2050	Republic Of South Africa	ZAG000096603	101 530	102 610
R202	Republic Of South Africa	ZAG000019944	37 841	37 941
R210	Republic Of South Africa	ZAG000041849	30 003	30 423

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
AIRL01	Airports Company South Africa Soc Limited	ZAG000052846	CILI15S	CILI153	851
NI29	Nedbank Limited	ZAG000153495	CILI15C	CILI153	1 456

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	CILI15C	CILI151	1 264
I2025	Republic Of South Africa	ZAG000096587	CILI15G	CILI151	67 910