

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution
15 January 2024

All constituent and weighting changes will be applied at 12:00 noon on Thursday 1 February 2024

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	375 715	372 690
R2030	Republic Of South Africa	ZAG000106998	360 113	357 063
R2035	Republic Of South Africa	ZAG000125972	295 143	299 051
R2037	Republic Of South Africa	ZAG000107012	276 109	278 764
R2040	Republic Of South Africa	ZAG000125980	225 033	228 917
R2044	Republic Of South Africa	ZAG000106972	243 787	248 987
R2048	Republic Of South Africa	ZAG000096173	386 489	390 381
R2053	Republic Of South Africa	ZAG000195280	30 260	33 437

Bonds for inclusion to 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

Bonds for exclusion from index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
TN30	Transnet Soc Limited	ZAG000120312	ALBI200	ALBI203	4 922

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	76 650	76 745
I2038	Republic Of South Africa	ZAG000096595	81 730	82 010
I2046	Republic Of South Africa	ZAG000106980	94 300	94 670
I2050	Republic Of South Africa	ZAG000096603	105 200	105 430
R210	Republic Of South Africa	ZAG000041849	30 623	31 648

NO CONSTITUENT ADDITIONS OR DELETIONS