

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

All constituent and weighting changes will be applied at 12:00 noon on Thursday 2 May 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	362 950	357 870
R2032	Republic Of South Africa	ZAG000107004	311 463	313 367
R2035	Republic Of South Africa	ZAG000125972	310 653	311 953
R2037	Republic Of South Africa	ZAG000107012	284 401	286 346
R2040	Republic Of South Africa	ZAG000125980	238 650	242 557
R2044	Republic Of South Africa	ZAG000106972	252 375	256 274
R2048	Republic Of South Africa	ZAG000096173	398 651	407 920
R2053	Republic Of South Africa	ZAG000195280	37 770	43 243

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>
I2029	Republic Of South Africa	ZAG000137191	62 587	66 772
I2033	Republic Of South Africa	ZAG000125998	77 755	78 455
I2038	Republic Of South Africa	ZAG000096595	82 860	85 244
I2046	Republic Of South Africa	ZAG000106980	96 060	96 620
I2050	Republic Of South Africa	ZAG000096603	106 365	107 230
R210	Republic Of South Africa	ZAG000041849	31 843	31 908

Bonds for inclusion to index

<i>InstrumentCode</i>	<i>Issuer</i>	<i>ISIN</i>	<i>IssuerClassIndex</i>	<i>TermToMaturityIndex</i>	<i>Weight</i>
SBSI14	The Standard Bank Of South Africa Limited	ZAG000133737	CIL15C	CIL157	877

Bonds for exclusion from 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	CIL15S	CIL153	851