

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution UPDATED
26 July 2024

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

FTSE/JSE All Bond Index (ALBI20)

Weighting Factor Changes

InstrumentCode	Issuer	ISIN	Current Weight	New Weight
R186	Republic Of South Africa	ZAG000016320	354 015	350 120
R2032	Republic Of South Africa	ZAG000107004	318 127	324 988
R2035	Republic Of South Africa	ZAG000125972	320 068	326 780
R2037	Republic Of South Africa	ZAG000107012	296 319	300 280
R2040	Republic Of South Africa	ZAG000125980	249 023	251 523
R2044	Republic Of South Africa	ZAG000106972	258 458	259 906
R2048	Republic Of South Africa	ZAG000096173	414 359	415 740
R2053	Republic Of South Africa	ZAG000195280	45 066	47 668
R213	Republic Of South Africa	ZAG000077470	199 942	204 305

Bonds for inclusion to index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
RS2034	The Rea Domestic Sukuk Trustee (RF) Proprietary Limited	ZAG000201278	ALBI20O	ALBI203	8 866
TN40	Transnet Soc Limited	ZAG000120320	ALBI20O	ALBI2012	5 370

Bonds for exclusion from index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
TN25	Transnet Soc Limited	ZAG000079344	ALBI20O	ALBI201	10 000

FTSE/JSE Inflation-Linked Index (CIL15)

Weighting Factor Changes

InstrumentCode	Issuer	ISIN	Current Weight	New Weight
I2029	Republic Of South Africa	ZAG000137191	67 615	69 469
I2033	Republic Of South Africa	ZAG000125998	81 345	81 785
I2038	Republic Of South Africa	ZAG000096595	90 896	91 496
I2046	Republic Of South Africa	ZAG000106980	101 594	104 385
I2050	Republic Of South Africa	ZAG000096603	113 354	114 327

Bonds for inclusion to index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
AIRL01	Airports Company South Africa Soc Limited	ZAG000052846	CIL15S	CIL153	851
I2043	Republic Of South Africa	ZAG000199324	CIL15G	CIL1512	7 528

Bonds for exclusion from index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
HWAY33	The South African National Roads Agency Soc Limited	ZAG000130253	CIL15S	CIL157	1 571
SBSI14	The Standard Bank Of South Africa Limited	ZAG000133737	CIL15C	CIL157	877