

FTSE/JSE Fixed Income Index Series - Quarterly Reconstitution

15 October 2024

All constituent and weighting changes will be applied at 12:00 noon on Thursday 7 November 2024

FTSE/JSE All Bond Index (ALBI20)

Weighting Factor Changes

InstrumentCode	Issuer	ISIN	Current Weight	New Weight
R2035	Republic Of South Africa	ZAG000125972	333 723	334 528
R2037	Republic Of South Africa	ZAG000107012	313 100	315 291
R2040	Republic Of South Africa	ZAG000125980	263 130	267 507
R2044	Republic Of South Africa	ZAG000106972	264 056	267 178
R2048	Republic Of South Africa	ZAG000096173	420 915	423 099
R2053	Republic Of South Africa	ZAG000195280	54 219	55 580

Bonds for inclusion to index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
TN30	Transnet Soc Limited	ZAG000120312	ALBI200	ALBI203	4 922

Bonds for exclusion from index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
TN40	Transnet Soc Limited	ZAG000120320	ALBI200	ALBI2012	5 370

FTSE/JSE Inflation-Linked Index (CIL15)

Weighting Factor Changes

InstrumentCode	Issuer	ISIN	Current Weight	New Weight
I2033	Republic Of South Africa	ZAG000125998	85 086	86 526
I2038	Republic Of South Africa	ZAG000096595	91 826	92 436
I2043	Republic Of South Africa	ZAG000199324	8 818	9 183
I2046	Republic Of South Africa	ZAG000106980	105 150	105 600

Bonds for inclusion to index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
I2031	Republic Of South Africa	ZAG000195066	CIL15G	CIL153	3 955
I2058	Republic Of South Africa	ZAG000199316	CIL15G	CIL1512	3 247
SBSI14	The Standard Bank Of South Africa Limited	ZAG000133737	CIL15C	CIL157	877

Bonds for exclusion from index

InstrumentCode	Issuer	ISIN	IssuerClassIndex	TermToMaturityIndex	Weight
AIRL01	Airports Company South Africa Soc Limited	ZAG000052846	CIL15S	CIL153	851
EL30	Eskom Holdings Soc Limited	ZAG000107558	CIL15S	CIL153	5 136
NI29	Nedbank Limited	ZAG000153495	CIL15C	CIL153	1 456