FTSE/JSE All Bond Index (ALBI)

Sovereign, Corporate | South African Rand

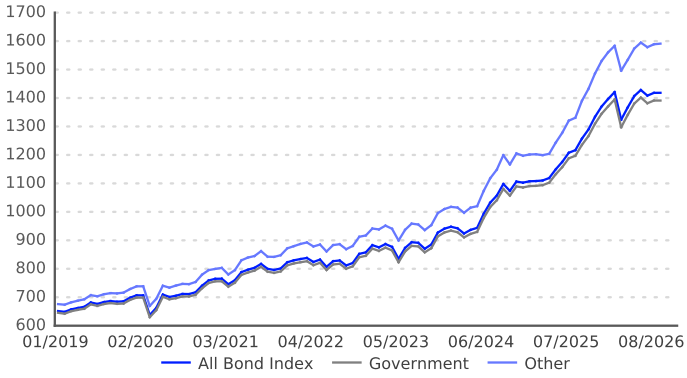
The FTSE/JSE All Bond Index (ALBI) comprises the top 20 "vanilla" bonds ranked dually by liquidity and market capitalization. The ALBI Index includes only conventional listed vanilla bonds, with fixed, semi-annual coupons. Bonds with a term less than one year are excluded.

INDEX PROFILE

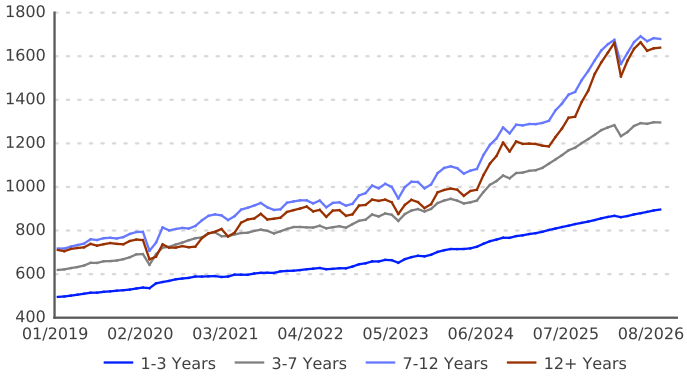
Description	# of Issues	Current Yield	Average Yield	Modified Duration	Convexity
All Bond Index	**20**	**8.81**	**9.06**	**6.33**	**66.40**
Government	10	8.72	9.05	6.48	68.90
Other	10	9.37	9.11	5.42	51.20
1-3 Years	2	10.05	7.53	1.10	1.80
3-7 Years	6	8.11	8.43	3.79	18.50
7-12 Years	4	8.76	8.90	6.32	53.30
12+ Years	8	9.24	9.35	8.53	113.60

HISTORICAL INDEX LEVEL

By Sector, in ZAR



By Maturity Sector, in ZAR



ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	Return*	Standard Deviation*
All Bond Index	11.01	8.21
Government	11.01	8.21
Other	11.01	8.21
1-3 Years	10.34	7.77
3-7 Years	10.34	7.77
7-12 Years	10.34	7.77
12+ Years	10.34	7.77

* Since January 31, 2019

ANNUALIZED RETURNS (in %)

	ALBI20
1 Month*	0.01
YTD*	3.54
1 Year	12.82

* Not annualized

Source: FTSE Russell as of September 30, 2026. Past performance is no guarantee of future results.
Returns shown before the index launch date reflect hypothetical historical performance.
Please see the end for important legal disclosures.

DESIGN CRITERIA AND CALCULATION METHODOLOGY

Coupon:	Fixed-rate
Currency:	ZAR
Minimum Maturity:	At least one year
Minimum Issue Size:	ZAR 100 million
Composition	South African government and corporate bonds listed on the Johannesburg Stock Exchange (JSE) and settled electronically. Single and Multiple Redemption dates.
Weighting:	Market Capitalization
Rebalancing:	Quarterly (February, May, August, November)
Pricing:	JSE
Calculation Frequency:	Daily
Settlement Date:	T+3
Base Date:	July 1, 2000

INDEX CODES

ALBI20	FTSE/JSE All Bond Index
ALBI20G	FTSE/JSE All Bond Government Index
ALBI20O	FTSE/JSE All Bond Other Index
ALBI201	FTSE/JSE All Bond 1-3 Years Index
ALBI203	FTSE/JSE All Bond 3-7 Years Index
ALBI207	FTSE/JSE All Bond 7-12 Years Index
ALBI2012	FTSE/JSE All Bond 12+ Years Index

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