

# FTSE/JSE All Bond Index (ALBI)

Sovereign, Corporate | South African Rand

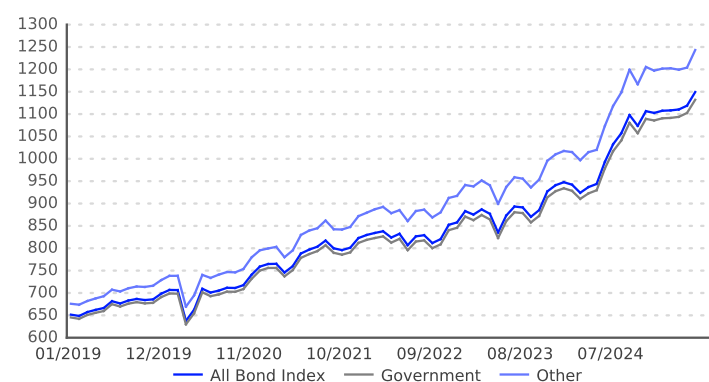
The FTSE/JSE All Bond Index (ALBI) comprises the top 20 "vanilla" bonds ranked dually by liquidity and market capitalization. The ALBI Index includes only conventional listed vanilla bonds, with fixed, semi-annual coupons. Bonds with a term less than one year are excluded.

## INDEX PROFILE

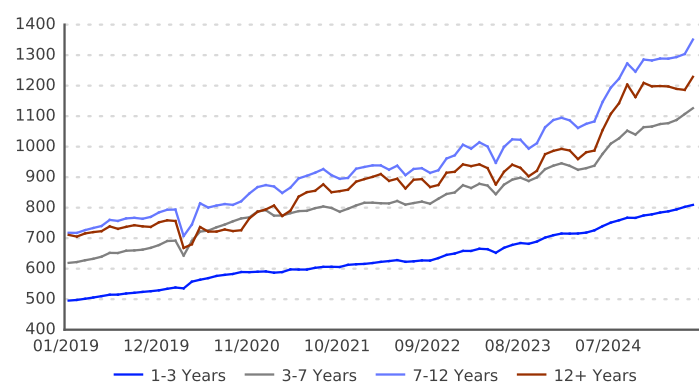
Description	# of Issues	Current Yield	Average Yield	Modified Duration	Convexity
<b>All Bond Index</b>	<b>20</b>	<b>9.73</b>	<b>10.47</b>	<b>5.66</b>	<b>55.80</b>
Government	10	9.67	10.40	5.53	53.20
Other	10	10.37	11.00	7.01	82.60
1-3 Years	2	10.10	7.99	1.39	2.70
3-7 Years	5	8.31	9.08	4.37	24.50
7-12 Years	6	9.63	10.42	6.37	56.80
12+ Years	7	10.93	11.33	7.77	101.20

## HISTORICAL INDEX LEVEL

By Sector, in ZAR



By Maturity Sector, in ZAR



## ANNUALIZED RETURNS (in %) AND STANDARD DEVIATION

	Return*	Standard Deviation*
All Bond Index	9.59	8.11
Government	9.59	8.11
Other	9.59	8.11
1-3 Years	9.37	7.70
3-7 Years	9.37	7.70
7-12 Years	9.37	7.70
12+ Years	9.37	7.70

\* Since January 31, 2019

## ANNUALIZED RETURNS (in %)

	ALBI20
1 Month*	2.73
YTD*	4.24
1 Year	21.78

\* Not annualized

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

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