FTSE/JSE Fixed Income Series
Change to Selection Constituents for the August 2024 Reconstitution of the FTSE/JSE All Bond Index (ALBI)

26 July 2024

The purpose of this notification is to inform index users that there will be a change to the Selection Constituents for the FTSE/JSE All Bond Index (ALBI) from the list originally published on 15 July 2024.

The Selection Constituents had initially included a Sukuk issued by the South African government in November 2023. Given that this was the first Sukuk issued in the local currency South African fixed income market, the methodology for the FTSE/JSE All Bond Index Series does not currently codify the eligibility of this issuing format. In light of this and based on feedback from index stakeholders, this security will not be added to the FTSE/JSE ALBI as part of the August 2024 index reconstitution.

FTSE Russell and the Johannesburg Stock Exchange will review the appropriateness of the inclusion of Sukuk in the FTSE/JSE ALBI with market participants. Relevant clarifications to the index methodology will be published in due course.

Details of the Sukuk are provided in the following table:

Instrument Code	ISIN	Issuer
RS2031	ZAG000201278	THE RSA DOMESTIC SUKUK TRUSTEE (RF) PROPRIETARY LIMITED

The following security will be added to the Selection Constituents to replace RS2031:

Instrument Code	ISIN	Issuer
TN40	ZAG000079344	TRANSNET SOC LIMITED

The reconstitution will be effective for the FTSE/JSE All Bond Index and the relevant sub-indices on 1 August 2024. The updated Selection file (prefix FJALBIs) reflecting this change will be published today, 26 July 2024.

If you have any questions, please contact the FTSE Russell Client Service team at info@ftserussell.com.

For further information please contact FTSE Russell Client Services at info@ftserussell.com or call:

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