

SERVICE HOTLINE

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Issued By: Market Data
Information Services

RE-ISSUE OF JANUARY 2026 ALBI SELECTION FILE

The purpose of this notification is to inform index users that there will be a change to the R188 bond's Weight in the January 2026 reweighting file of the FTSE/JSE All Bond Index (ALBI), from the file originally published on 15 December 2025.

In accordance with Section 6.6 of the **Ground Rules**, the cut date is the last trading day of the month, two months prior to the Reconstitution or Reweighting month. For the January 2026 reweighting, this date was 28 November 2025. In the original reweighting file (FJALBIs202601), the weight of the R188 bond was based on a Nominal Amount of 32, 832,318,294 as at the cut date.

Since the R186 split was not finalised as of 28 November 2025, using the R188 bond's weight from that date would result in an unusually low weight and excessive turnover. To maintain stability and avoid unnecessary rebalancing, the weight of the R188 will remain unchanged at 99,055 for the January 2026 reweighting. Index users are advised to refer to the latest version of the file.

Due to the first Thursday of the month falling on a non-trading day, the second Thursday will be used to determine the effective date. The reweighting will therefore take place after close on Thursday, 8 January 2026 and the changes will become effective on Friday, 9 January 2026.

Clients are advised that the review file **FJALBIs202601.csv** has been reissued and placed on the JSE IDP FTP server for you to download.

If you have any questions, please contact the JSE Indices team on indices@jse.co.za

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Production

ADDITIONAL INFORMATION:

If you have any queries about this announcement, please contact the Client Service Centre on +27 11 520 7777 or customersupport@jse.co.za