

Memorandum	
То:	Market Participants
From:	FTSE/JSE

Wednesday, 10 October 2012
Notes from the JSE ASSA Index Advisory Committee Meeting held on
10 October 2012
FTSE/JSE

# 1. Background

Date: Subject:

The JSE ASSA Index Advisory Committee (AC) met on Wednesday 10 October 2012 to approve the fourth quarter Reconstitution changes to the JSE ASSA TRI indices and to discuss matters relating to the indices. The items listed below were discussed during the meeting.

### 2. Index Reconstitution

There were two constituent changes made to the ALBI, and four to the CILI. The AC noted and approved the changes and the Index Reconstitution papers were distributed to the market.

Index	Additions	Deletions
ALBI	R2023	R206
	TN23	WSO4
CILI	12025	AIRL02
	12038	SBSI12
	12050	AIRL01
	FRBI23	NRA023

# 3. Data Integrity

Data integrity remains an ongoing discussion point for the AC. New Turnover Reports are being developed and a pilot project will commence shortly, whereby market participants can give comments on the new reports.

### 4. Credit Indices

A research paper on the Credit Indices is currently being constructed by the JSE Indices Department. The paper is based on investigating various proposed changes to the calculation methodology of the Credit Indices. These proposed methodology changes were developed by the AC at previous meetings.

### The Next AC meeting will be held on Wednesday, 9 January 2013

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