

## Memorandum

**To:** Market Participants  
**From:** FTSE/JSE  
**Date:** 10 October 2012  
**Subject:** **Notes from the JSE ASSA Index Advisory Committee Meeting held on Wednesday, 10 October 2012**

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### 1. Background

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	I2025	AIRL02
	I2038	SBS12
	I2050	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

For further information please contact the FTSE/JSE Indices Division

Email: [indices@jse.co.za](mailto:indices@jse.co.za) Tel: +27 (0)11 520 7137



