

To: Market Participants
 From: JSE Indices Department
 Date: 27 July 2016
 Subject: Notes from the JSE Fixed Income Index Series Advisory Committee Meeting held on Wednesday, 13 July 2016

1. Background

The JSE Fixed Income Index Series Advisory Committee (AC) met on Wednesday, 13 July 2016 to approve the third quarter Reconstitution changes to the JSE Fixed Income Index Series 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 one change to the CILI. There were six constituent changes in the Credit Fixed Top 30 and six in the Credit Floating Top 30. The AC noted and approved the Reconstitution changes and the Index Reconstitution papers were distributed to the market.

Index	Additions	Deletions	Weight changes since July 2016 Reweighting
ALBI	TN20	R203	10
	R2040	TN17	
CILI	ABCP13	HWAY24	3
CFIX30	FRB05	IPL6	17
	E170	SBK9	
	ECN20	RW21	
	ECN22	CCT03	
	DV24	FRX24	
	ECN24	FRX30	
CFLO30	ABFN08	FRB12	14
	FRB18	IV015	
	IV035	MBF042	
	MBF049	MBF045	
	NBK25B	SBS35	
	SBK22	TNF18	

Next Meeting Dates:

Wednesday, 12 October 2016

For further information please contact the JSE Indices Team

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