



Market Notice

Number: Y560A

Date: 01 November 2010

New Inflation Linked Indices Launched

This notice serves to confirm that with effect from Monday 1, November 2010, the JSE will launch a new suite of inflation linked indices.

A composite inflation linked index as well as term splits and sector breakdowns will be made available to interested parties. The indices are based on the BEASSA Total Return Methodologies dated June 2000. The following indices will be launched:

- CILI – Composite Inflation Linked Index incorporating the top 15 listed inflation linked bonds based on a dual ranking of market capitalization and liquidity
- IGOV – All Government guaranteed inflation linked bonds that are constituents of the CILI
- ISOE – All State owned entity inflation linked bonds that are constituents of the CILI
- ICOR – All corporate inflation linked bonds that are constituents of the CILI
- 1 year to 3 year, 3 year to 7 year, 7 year to 12 year and 12 year+ term splits

The indices will be made available on a daily basis and will be published at roughly 5:30pm. History on the indices is available from February 2004 (IGOV) and February 2007 (CILI, SOE, ICOR, and Term Splits).

Futures will be listed on IGOV as of Monday 1, November 2010. Please refer to Market Notice Y559

If you have any further questions please feel free to contact the interest rate division:

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