

To: Market Participants
 From: JSE Indices Department
 Date: 10 February 2015
 Subject: Notes from the JSE Fixed Income Index Series Advisory Committee Meeting held on Wednesday, 7 January 2015

1. Background

The JSE Fixed Income Index Series Advisory Committee (AC) met on Wednesday, 7 January 2015 to approve the fourth 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 was one constituent change in the ALBI and none in the CILI. There were four constituent changes in the Credit Fixed Top 30 and nine 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 January 2015 Reweighting
ALBI	R2044	TN20	9
CILI	No Change		5
CFIX30	AB013	AIR03	16
	NBK3A	ABS9	
	SBS19	NBK9A	
	TN40	SBK9	
CFLO30	LBK03	ABFN06	12
	MBF037	IBL48	
	SBK13	MBF033	
	SBK15	EDC01	
	DVF17	SBS15	
	IBL38	IDCG01	
	MBF042	ABFN11	
	FRJ19	MBF039	
	IV022	SBS28	

Next Meeting Dates:

Wednesday, 8 April 2015

Wednesday, 8 July 2015

Wednesday, 7 October 2015

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