

28 January 2015



Global Index Research Group

JPMCCI: Correction in Liffe White Sugar composition for March

Correction in Liffe White Sugar contracts for March:

- In 2015, we introduced a rule change as per which each contract should not encounter expiry, last trade date or first notice day on or prior to completion of the following month's roll.
- In April 2015, the last roll day followed by JPMCCI coincides with the last trading date for Liffe White Sugar (ICE) May 15 (QWK5) contract. As a result, the March 2015 JPMCCI reference to this contract (QWK5) will be removed.
- Instead, the Liffe White Sugar (ICE) Aug 15 (QWQ5) will be the front contract for the month of Mar 2015.

Liffe White Sugar (ICE) Mar 15 (QWH5) was incorrectly included: As per the rule change, it should have been rolled out in the month of Jan 2015 as the last trading date for QWH5 coincides with the last roll date in the month of Feb 2015. We have not made any changes for Liffe White Sugar retrospectively. QWH5 will leave the index in the month of Feb 2015.

If there are any questions regarding this notice please contact Index Research
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