



Market Notice

Number: Y593

Date: 25 January 2011

Termination of ILBI Contracts

Following on from market notice Y559 dated 01 November 2010, the JSE wishes to inform all market participants that as of 5th May 2011 all ILBI Futures will be terminated. Market notice Y559 stipulated that no new open interest would be permitted in the ILBI futures although rolls would be permitted. No new ILBI expiries will be loaded after May 2011 and only the new index series futures will be available for trade.

All existing contracts can be rolled into the new JSE Inflation linked index futures. For more information please contact the exchange.

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