



Market Notice

Number: F4588

Date 11 January 2011

OFF-MARKET TRADES IN EQUITY DERIVATIVE CONTRACTS – JANUARY INSTRUMENTS

As per Market Notice F4571 (7 December 2010), during January 2011 the Minimum Off-Market Trading rules will be applied to 10 more Single Stock Futures which are constituents of the FTSE/JSE Top 40 index. This market notice confirms the 10 instruments and their minimums:

Contract	Minimum rule for Futures and Options
ANGQ	100 Contracts
BILQ	150 Contracts
CFRQ	800 Contracts
IMPQ	150 Contracts
NPNQ	100 Contracts
OMLQ	2,500 Contracts
SABQ	150 Contracts
SBKQ	300 Contracts
SHPQ	350 Contracts
SOLQ	100 Contracts

From Monday 17 January 2011, all trades in sizes smaller or equal to the above stated minimums, for the near (March 2011) and next-near (June 2011) expiries have to be traded on the Nutron (ATS) central order book.

Members are reminded of the Minimum Off-Market Trading rules which are already applicable to the ALSI, DTOP, AGLQ and MTNQ:

Contract	Minimum rule for Futures and Options
ALSI	200 Contracts
DTOP	500 Contracts
AGL	100 Contracts
MTN	200 Contracts



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