



**JOHANNESBURG STOCK EXCHANGE**  
Equity Derivatives

**Market Notice**

**Number: F4639**

**Date 15 February 2011**

**OFF-MARKET TRADES IN EQUITY DERIVATIVE CONTRACTS – FEBRUARY INSTRUMENTS**

As agreed during the Financial Derivative Advisory Committee meeting held on Friday 11 February 2011, Minimum Off-Market Trading rules will be applied to 10 more constituents of the FTSE/JSE Top 40 index. This market notice confirms the 10 instruments, their respective minimums and effective date:

Contract	Minimum rule for Futures and Options	Effective Date
AMSQ	50 Contracts	2011/02/21
ASAQ	350 Contracts	
BVTQ	250 Contracts	
EXXQ	250 Contracts	
FSRQ	2,000 Contracts	
GFIQ	350 Contracts	
HARQ	550 Contracts	
KIOQ	100 Contracts	
REMQ	350 Contracts	
SHFQ	1,500 Contracts	

From Monday 21 February 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 already applicable to other instruments:

[www.jse.co.za/minimums](http://www.jse.co.za/minimums)

Contract	Minimum rule for Futures and Options	Effective Date
ALSI	200 Contracts	2010/11/08
DTOP	500 Contracts	
AGL	100 Contracts	
MTN	200 Contracts	
ANGQ	100 Contracts	2011/01/17
BILQ	150 Contracts	



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**Executive Directors:** RM Loubser (CEO), JH Burke, FM Evans  
NF Newton-King, LV Parsons **Non-Executive Directors:** HJ Borkum (Chairman), AD Botha, MR Johnston, DM Lawrence, W Luhabe, A Mazwai, NS Nematswerani, N Payne, G Serobe,  
**Company Secretary:** GC Clarke

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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

If you have any queries, please feel free to contact [derivativetrading@jse.co.za](mailto:derivativetrading@jse.co.za)

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