



JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: F4655

Date 1 March 2011

REPORTED TRADES IN EQUITY DERIVATIVE CONTRACTS – MARCH INSTRUMENTS

As agreed during the Financial Derivative Advisory Committee meeting held on Friday 11 February 2011, Minimum Reported Trade rules will be applied to all the constituents of the FTSE/JSE Top 40 index prior to the March 2011 closeout. This market notice confirms the remaining list of instruments, their respective minimums and effective dates:

Contract	Minimum rule for Futures and Options	Effective Date
ACLQ	500 Contracts	2011/03/07
APNQ	500 Contracts	
ARIQ	200 Contracts	
GRTQ	2,500 Contracts	
INPQ	800 Contracts	
LONQ	200 Contracts	
MSMQ	300 Contracts	
RMHQ	1,100 Contracts	
SLMQ	1,500 Contracts	
TRUQ	700 Contracts	
ABLQ	1,200 Contracts	
CSOQ	1,000 Contracts	
INLQ	800 Contracts	
MNDQ	700 Contracts	
MNPQ	700 Contracts	
NEDQ	350 Contracts	
PIKQ	1,000 Contracts	
REIQ	3,500 Contracts	
TBSQ	250 Contracts	
VODQ	600 Contracts	

From the specified effective dates, all trades in sizes smaller or equal to the above stated minimums, for the Near and Next-Near expiries have to be traded on the Nutron (ATS) central order book.



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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

Member of the World Federation of Exchanges

Members are reminded of the Minimum Off-Market Trading rules already applicable to other instruments:

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	
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	
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	

If you have any queries, please feel free to contact derivativestrading@jse.co.za

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