



JOHANNESBURG STOCK EXCHANGE

Equity Derivatives

Market Notice

Number: F4689

Date 18 March 2011

REPORTED TRADES IN EQUITY DERIVATIVE CONTRACTS – SYSTEM ENFORCEMENT

Market Participants are reminded that the Minimum Reported Trade rule is now applicable to all FTSE/JSE

Top 40 constituents:

www.jse.co.za/minimums

Contract	Minimum rule for Futures and Options	Effective From
ALSI	200 Contracts	2010/11/08
DTOP	500 Contracts	2010/11/08
ABLQ	1,200 Contracts	2011/03/14
ACLQ	500 Contracts	2011/03/07
AGLQ	100 Contracts	2010/11/08
AMSQ	50 Contracts	2011/02/21
ANGQ	100 Contracts	2011/01/17
APNQ	500 Contracts	2011/03/07
ARIQ	200 Contracts	2011/03/07
ASAQ	350 Contracts	2011/02/21
BILQ	150 Contracts	2011/01/17
BVTQ	250 Contracts	2011/02/21
CFRQ	800 Contracts	2011/01/17
CSOQ	1,000 Contracts	2011/03/14
EXXQ	250 Contracts	2011/02/21
FSRQ	2000 Contracts	2011/02/21
GFIQ	350 Contracts	2011/02/21
GRTQ	2,500 Contracts	2011/03/07
HARQ	550 Contracts	2011/02/21
IMPQ	150 Contracts	2011/01/17
INLQ	800 Contracts	2011/03/14
INPQ	800 Contracts	2011/03/07
KIOQ	100 Contracts	2011/02/21
LONQ	200 Contracts	2011/03/07
MNDQ	700 Contracts	2011/03/14
MNPQ	700 Contracts	2011/03/14



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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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MSMQ	300 Contracts	2011/03/07
MTNQ	200 Contracts	2010/11/08
NEDQ	350 Contracts	2011/03/14
NXDQ	350 Contracts	2011/03/14
NPNQ	100 Contracts	2011/01/17
OMLQ	2,500 Contracts	2011/01/17
PIKQ	1,000 Contracts	2011/03/14
REIQ	3,500 Contracts	2011/03/14
REMQ	350 Contracts	2011/02/21
RMHQ	1,100 Contracts	2011/03/07
SABQ	150 Contracts	2011/01/17
SBKQ	300 Contracts	2011/01/17
SHFQ	1500 Contracts	2011/02/21
SFXQ	1500 Contracts	2011/02/21
SHTQ	1500 Contracts	2011/02/21
SHPQ	350 Contracts	2011/01/17
SLMQ	1,500 Contracts	2011/03/07
SOLQ	100 Contracts	2011/01/17
TBSQ	250 Contracts	2011/03/14
TRUQ	700 Contracts	2011/03/07
VODQ	600 Contracts	2011/03/14

All trades in sizes smaller or equal to the above stated minimums, for the Near (currently June 2011) and Next-Near (currently September 2011) expiries have to be traded on the Nutron (ATS) central order book. The rules are applicable to both the Physical and Cash Settled (QQ) contracts.

Note: From Wednesday 23 March 2011, the Nutron system will reject Reported Trades not complying with the above rules. Reported trades below the minimums can still be done during the Morning Admin Period (08:00 – 08:25) if it complies with the following:

- Reporting of previous day's Spot Closing Auction and Overnight trades
- Corrections from incorrect bookings
- Option Strategies where one of the legs is smaller than the required minimum

The JSE will also book the above trade scenarios on behalf of a participant if a same day booking is required. The JSE will only perform this booking upon receipt of an e-mail to derivativestrading@jse.co.za explaining why such a booking is necessary. The Admin Period is being closely monitored by the JSE's Surveillance division.

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

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Distributed by the Company Secretariat +27 11 520 7591