

**MARKET NOTICE**

**NOTICE NO.** 54/2015

**RELATES TO**

<input type="checkbox"/>	Equity Market
<input checked="" type="checkbox"/>	Equity Derivatives Market
<input type="checkbox"/>	Commodity Derivatives Market
<input type="checkbox"/>	Interest Rate & Currency Derivatives Market

**DATE:** 28 January 2015

**SUBJECT:** New Can-Do Future (MPCX) – Mr. Price Group Limited (MPC)

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The following Can-Do Future has been added to the list with immediate effect and will be available for trading as from today. Insofar as any contractual provision set out below is inconsistent with the rules and regulations (“Rules”) of the JSE Limited (“JSE”), the Rules will prevail unless the JSE expressly permits the Parties to give effect to their contractual provisions

**Summary Contract Specifications**

<b>GENERAL TERMS</b>	
<b>Description</b>	<b>Single Stock Future: Any-Day (Cash Settled)</b>
<b>Can-Do Code</b>	MPCX
<b>Can-Do Category</b>	Any-Day
<b>Underlying</b>	Mr Price Group Limited (MPC)
<b>Exchange</b>	JSE Limited
<b>Contract Size (Multiplier)</b>	100 (i.e. each future references 100 shares)
<b>Quotations</b>	Price per future to two decimal places (i.e. 0.01)

<b>Minimum Price Movement</b>	One ten-thousandth of one Rand (i.e. 0.0001)
<b>Option Strike Intervals</b>	One one-hundredth of one Rand (i.e. 0.01)
<b>JSE Trading Fees</b>	Vanilla Can-Do Single Stock Futures fees as set by the exchange from time-to-time. Currently equivalent to 1.50 BP (cap R18,000)
<b>Initial Margin *</b>	3077
<b>Class Spread Margin *</b>	80
<b>V.S.R. *</b>	2.5

PROCEDURE FOR EXPIRATION	
<b>Expiration Dates</b>	27 February 2015 Further expiration dates may be added upon request
<b>Valuation Time</b>	Scheduled Closing Time on the JSE on the Expiration Dates
<b>Reference Price</b>	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
<b>Settlement Method</b>	Cash-Settlement

\*The JSE reserves the right to amend the levels of the Initial Margin, Class Spread Margin and V.S.R.

Should you have any queries regarding Can-Do Instruments, please contact the Can-Do team on 011 520-7051 or [cando@jse.co.za](mailto:cando@jse.co.za).

For Office Use Only	
Can-Do Type	Anyday (Vanilla)
Can-Do Underlying Type	Stock
Can-Do Underlying Code	MPC
Non-Linear Flag	NO
Zero Fee OTM	NO