

MARKET NOTICE

Johannesburg
Stock Exchange

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Number: F7032
Date: 19 May 2014

SUBJECT: Can-Do Future (MPCZ) – Mr. Price Group Limited (MPC)

Name and Surname: Graham Smale
Designation: Director
Division: Bonds And Financial Derivatives
Tel: 011 520 7777
E-mail address: grahams@jse.co.za

The following Can-Do Future has been added to the list with immediate effect and will be available for trading as from 19 May 2014. 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

GENERAL TERMS	
Description	Single Stock Future: Any-Day (Physically Settled)
Can-Do Code	MPCZ
Can-Do Category	Any-Day
Underlying	Mr Price Group Limited (MPC)
Exchange	JSE Limited
Contract Size (Multiplier)	100 (i.e. each future references 100 shares)
Quotations	Price per future to four decimal places (i.e. 0.0001)
Minimum Price Movement	One ten-thousandth of one Rand (i.e. 0.0001)

Option Strike Intervals	One one-hundredth of one Rand (i.e. 0.01)
JSE Trading Fees	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)
Initial Margin *	1741
Class Spread Margin *	80
V.S.R. *	2.5

PROCEDURE FOR EXPIRATION	
Expiration Dates	23 June 2014 Further expiration dates may be added upon request
Valuation Time	Scheduled Closing Time on the JSE on the Expiration Dates
Reference Price	The level of the Underlying (as published by the JSE) at the Valuation Time on the Expiration Date
Settlement Method	Physical-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 011 520-7096\7981 or cando@jse.co.za.



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