JOHANNESBURG STOCK EXCHANGE
Equity Derivatives

Market Notice

Number: **F5572**
Date: **13 September 2012**

New Can-Do Future (XI3Q) – SASOL LIMITED

The following new Can-Do Future (XI3Q) has been added to the list with immediate effect and will be available for trading on the 13 September 2012.

Summary Contract Specifications:

GENERAL TERMS	
Description	Physically settled single stock future
Can-Do Code	XI3Q
Contract Size (Multiplier)	100 (for the avoidance of doubt, each future references 100 shares)
Minimum Price Movement	One ten-thousandth of one Rand (i.e. 0.0001)
Quotations	Price per future
Clearing House Fees	See Can-Do Booking Fee Schedule: http://www.jse.co.za/booking_fee_schedule.jsp
Initial Margin	R2800.00
Class Spread Margin	R120.00
V.S.R.	2.5
Share	SASOL LIMITED (Bloomberg code: SOL SJ <Equity>)
Exchange	JSE Limited
PROCEDURE FOR EXERCISE	
Expiration and Valuation Date	8 October 2012
Expiration and Valuation Time	The Scheduled Closing Time of the Exchange
Reference Price	The Share price (as published by the Exchange) at the

	Valuation Time on the Valuation Date
Automatic Exercise	Applicable
Physical Settlement	Applicable

Can-Do instruments are loaded into the Nutron system as simple futures. The value displayed is the fair market value of the instrument with its correct valuation (in the case of an option, the instrument valuation is the option premium)

Should you have any queries regarding Can-Do Options, please contact the Can-Do Team on 011 520-7096/7981 or cando@jse.co.za

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