

## MARKET NOTICE

**Number:** 108/2026

**Relates to:**

- Equity Market
- Equity Derivatives Market
- Commodity Derivatives Market
- Currency Derivatives Market
- Interest Rate Derivatives Market
- Bond Market
- Bond ETP Market

**Date:** 24 March 2026

**SUBJECT:** MXWO FUTURE– OUT OF CURRENCY PUT SPREAD – XV30

**Name and Surname:** Vuyo Mashiqua

**Designation:** Head – Equities and Equity Derivatives

Dear Client,

The following **Put Spread Option – Out of Currency** has been listed with immediate effect and is available for trading. 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	
<b>Description</b>	Out of Currency – Put Spread Option
<b>DIN Code</b>	MXWO Exotic Option Cash Base 1 XV30
<b>Underlying</b>	24AUG26 MXWOQ CSH QUANTO
<b>Underlying Currency</b>	USD
<b>Contract Size (Multiplier)</b>	1
<b>Expiration Date</b>	24 August 2026 (Further expiration dates may be added upon request)
<b>Settlement Method</b>	Cash Settled
<b>Minimum Price Movement</b>	ZAR 0.01

Quotations	0.00 (Two decimal places)
<b>TERMS &amp; CONDITIONS – OPTION 1</b>	
Type	Put
Buyer	The Long Party to the Can-Do Option
Seller	The Short Party to the Can-Do Option
Strike Price	3,988.58
<b>TERMS &amp; CONDITIONS – OPTION 2</b>	
Type	Put
Buyer	The Short Party to the Can-Do Option
Seller	The Long Party to the Can-Do Option
Strike Price	3,479.40
<b>PROCEDURE FOR EXERCISE</b>	
Automatic Exercise	Applicable
Valuation and Expiration Time	Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date Note: If the official closing time of the underlying exchange falls outside the JSE trading hours, the contract will close-out on the following JSE business day using the previous day's official closing price.
Final Valuation Date	21 August 2026
Expiration Date	24 August 2026
Reference Price	Official closing price as published by the Underlying Exchange on the Final Valuation Date
Expiration Currency Reference (FX)	16h00 London Time WMR FX Fixing Rate on the Expiration Date
<b>SETTLEMENT TERMS</b>	
Cash Settlement	Applicable
Settlement Currency	South African Rand (ZAR)
Cash Settlement Amount	The amount determined on the Valuation Date at the Valuation Time, in accordance with the following formula: <b><math>[Number\ of\ Option\ Contracts * Multiplier * \{ \max(0, Strike_{put} - Future_{final}) - \max(0, Strike_{put} - Future_{final}) \}] * FX</math></b>
Business Days	Johannesburg and New York
Business Day Convention	Following (Cash flows that fall on a non-business day are assumed to be distributed on the following business day)
<b>COST IMPLICATIONS</b>	
JSE Trading Fees	See Can-Do Booking Fee Schedule – <a href="#">JSE Price List 2026</a>

Can-Do instruments are loaded into the MIT 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 instruments, please contact the Can-Do Team: [EDM@jse.co.za](mailto:EDM@jse.co.za)

This Market Notice will be available on the website at: [JSE Market Notice](#)