

MARKET NOTICE

Number: 224/2026

Relates to:

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

Date: 01 June 2026

SUBJECT: QUANTO FUTURE – 14SEP26 AALQ CSH QUANTO AND;
 QUANTO DIVIDEND NEUTRAL FUTURE (14SEP26 AALQ CSH QUANTO DN)

Name and Surname: Vuyo Mashiqua

Designation: Head Equities and Equity Derivatives

Dear Client

The following **Quanto Future and Quanto Dividend Neutral Future** 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	
Description	Quanto Future AND Quanto Dividend Neutral Future
Underlying	Anglo American PLC Bloomberg Code: AAL LN EQUITY
Underlying ISIN	GB00BTK05J60
Underlying Primary Exchange	London Stock Exchange
Underlying Currency	GBP
Contract Size (Multiplier)	1 (each option references 1 share)
Expiration Date	14 SEP 2026 (Further expiration dates may be added upon request)

Settlement Method	Cash Settled
Minimum Price Movement	ZAR 0.01
Quotations	Two decimal places
PROCEDURE FOR EXERCISE	
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	11 September 2026
Expiration Date	14 September 2026
Reference Price	Official closing price as published by the Underlying Exchange on the Final Valuation Date
Quanto FX Rate	Fixed Rate of 1 ZAR to 1 unit of the underlying currency
SETTLEMENT TERMS	
Cash Settlement	Applicable
Settlement Currency	South African Rand (ZAR)
Business Days	Johannesburg and London
Business Day Convention	Following (Cash flows that fall on a non-business day are assumed to be distributed on the following business day)
COST IMPLICATIONS	
JSE Trading Fees	See Can-Do Booking Fee Schedule – JSE Price List 2026

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

This Market Notice is available on the JSE website at: [JSE Market Notices](#)