

## MARKET NOTICE

**Number:** 017/2026

**Relates to:**

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

**Date:** 12 January 2026

**SUBJECT:** QUANTO FUTURE - TLT US EQUITY

**Name and Surname:** Vuyo Mashiqua

**Designation:** Head Equities and Equity Derivatives

Dear Client

The following **Quanto 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                      |   |
|------------------------------------|---|
| <b>Description</b>                 | Quanto Future   |
| <b>DIN Code</b>                    | 19JUN26 TLTQ CSH QUANTO   |
| <b>Underlying</b>                  | iShares Trust - iShares 20+ Year Treasury Bond ETF <b>Bloomberg Code:</b> TLT US EQUITY |
| <b>Underlying ISIN</b>             | US4642874329  |
| <b>Underlying Primary Exchange</b> | NASDAQ Stock Exchange Global Market   |
| <b>Underlying Currency</b>         | USD   |

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|                                      |  |
|--------------------------------------|--|
| <b>Contract Size (Multiplier)</b>    | 1 (each option references 1 share)   |
| <b>Expiration Date</b>               | 19 June 2026 (Further expiration dates may be added upon request)  |
| <b>Settlement Method</b>             | Cash Settled   |
| <b>Minimum Price Movement</b>        | ZAR 0.01   |
| <b>Quotations</b>                    | Two decimal places   |
| <b>PROCEDURE FOR EXERCISE</b>        |  |
| <b>Valuation and Expiration Time</b> | Official closing time as published by the Underlying Listed Exchange on the Final Valuation Date<br>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 |
| <b>Final Valuation Date</b>          | 18 June 2026   |
| <b>Expiration Date</b>               | 19 June 2026   |
| <b>Reference Price</b>               | Official closing price as published by the Underlying Exchange on the Final Valuation Date   |
| <b>Quanto FX Rate</b>                | Fixed Rate of 1 ZAR to 1 unit of the underlying currency   |
| <b>SETTLEMENT TERMS</b>              |  |
| <b>Cash Settlement</b>               | Applicable   |
| <b>Settlement Currency</b>           | South African Rand (ZAR)   |
| <b>Business Days</b>                 | Johannesburg and New York  |
| <b>Business Day Convention</b>       | Following (Cash flows that fall on a non-business day are assumed to be distributed on the following business day)   |
| <b>COST IMPLICATIONS</b>             |  |
| <b>JSE Trading Fees</b>              | See <i>Can-Do Booking Fee Schedule</i> – <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 this Market Notice, please e-mail: [edm@jse.co.za](mailto:edm@jse.co.za)

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