

MARKET NOTICE

Johannesburg
Stock Exchange

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www.jse.co.za

Number: 262/2021
Relates to: Equity Market
 Equity Derivatives Market
 Commodity Derivatives Market
 Currency Derivatives Market
 Interest Rate Derivatives Market
 Bond Market
 Bond ETP Market

Date: 24 June 2021

SUBJECT: QUANTO FUTURE - IEI US EQUITY DIVIDEND NEUTRAL

Name and Surname: Langa Manqele
Designation: Head – Equity 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	
Description	Quanto Future
DIN Code	IEIQ International Equity Quanto Dividend Neutral Cash Base 1
Underlying	iShares Barclays 3-7 Year Treasury Bond Fund Bloomberg Code: IEI US EQUITY
Underlying ISIN	US4642886612
Primary Exchange	NYSE
Underlying Currency	USD
Contract Size (Multiplier)	1 (each option references 1 share)

Expiration Date	21 September 2021 (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	20 Sep 21; 21 Jan 22
Expiration Date	21 Sep 21; 24 Jan 22
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 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)
COST IMPLICATIONS	
JSE Trading Fees	See <i>Can-Do Booking Fee Schedule – JSE Fees 2021</i> :

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 on **011 520-7981** or EDM@jse.co.za

This Market Notice is available on the website at <https://clientportal.jse.co.za/communication/jse-market-notices>