
MARKET NOTICEJohannesburg
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Number: 95/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 8 March 2017

SUBJECT: NEW SSF FUTURE (AVVQ), DIVIDEND FUTURE (AVVF)

Name and Surname: Brett Kotze
Designation: Head of Operations – Clearing and Settlement

The following new Single Stock Future has been added to the list with immediate effect due to Name Change from Pinnacle Holding Ltd to Alviva Holding Ltd.

Alviva Holdings Ltd Single Stock Future (AVVQ)

Expiry : 16 March 2017, 15 June 2017
Initial Margin : 656
Class Spread Margin : 187
V.S.R. : 3
Nominal : 100
Minimum Price Movement : R 0.01

Alviva Holding Ltd Dividend Future (AVVF)

Expiry : 16 March 2017, 15 June 2017
Initial Margin : 0
Class Spread Margin : 0
V.S.R. : 1
Nominal : 100
Minimum Price Movement : R 0.01

Should you have any queries regarding this notice, please contact clearops@jse.co.za.

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notice-and-circulars>