

MARKET NOTICE

Number: 367/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 23 August 2017

SUBJECT: CHANGES TO INITIAL MARGIN REQUIREMENTS FOR ALSI

Name and Surname: Terence Saayman
Designation: Head of Risk

Dear JSE Stakeholder

Please note that the initial margin requirements on the table below took effect on Monday, 21 August 2017 for settlement on Tuesday, 22 August 2017.

ShortName	ExpiryDate	IMR	CSMR	SSMR	VSR
ALSI	2017/09/21	32930	4300	9000	2.5

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

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