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## MARKET NOTICE

**Number:** 126A/2016  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 4 March 2016

**SUBJECT:** CONCENTRATION MARGIN: MAXIMUM UNDERLYING PARTICIPATION

**Name and Surname:** Terence Saayman

**Designation:** Head of Risk

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Please note that the excel sheet that accompanies this notice shows the maximum daily participation values (for each underlying on which SSFs and IDXs are listed) that will be used to quantify concentration margin requirements from 7 March 2016 to 17 March 2016.

Should you have any queries regarding this notice, please contact [risk@jse.co.za](mailto:risk@jse.co.za)

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