
MARKET NOTICE

Number: 179A/2016
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 1 April 2016

SUBJECT: CONCENTRATION MARGIN MAXIMUM UNDERLYING PARTICIPATION

Name and Surname: Terence Saayman

Designation: Head of Risk

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 4 April 2016 to 14 April 2016.

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>