

MARKET NOTICE

Number: 495/2015A

Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives

Date: 13 August 2015

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 17 August 2015 to 28 August 2015. New values will be published on 26 August 2015 for implementation 31 August 2015.

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>