
MARKET NOTICE

Number: 745A/2015

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

Date: 27 November 2015

SUBJECT: Concentration Margin Maximum Underlying Participation

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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 30 November 2015 to 11 December 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-notice-and-circulars>