
MARKET NOTICE

Number: 454A/2015
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 23 July 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 27 July 2015 to 7 August 2015. New values will be published on 6 August 2015 for implementation 10 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-notice-and-circulars>