
MARKET NOTICE

Number: 386A/2017
Relates to: Equity Market
 Equity Derivatives
 Commodity Derivatives
 Interest Rate and Currency Derivatives
Date: 12 September 2017

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 14 September 2017 to 27 September 2017.

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>