

## MARKET NOTICE

**Number:** 413A/2017  
**Relates to:**  Equity Market  
 Equity Derivatives  
 Commodity Derivatives  
 Interest Rate and Currency Derivatives  
**Date:** 27 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 29 September 2017 to 11 October 2017.

Should you have any queries regarding this notice, please contact [risk@jse.co.za](mailto:risk@jse.co.za).

This Market Notice will be available on the website at <https://www.jse.co.za/redirects/market-notices-and-circulars>