



Comments Template:

Draft Joint Notice – Determination of Regulatory Reporting Requirements for the use of a Quantitative Portfolio Margin Model

August 2026

COMMENTS TEMPLATE DRAFT JOINT NOTICE – DETERMINATION OF REGULATORY REPORTING REQUIREMENTS FOR THE USE OF A QUANTITATIVE PORTFOLIO MARGIN MODEL

SECTION A – DETAILS OF THE COMMENTATOR

Name of organisation/individual:	Complete
If the commentator is an organisation, provide the name and designation of the contact person:	Complete
Email address:	Complete
Contact number:	Complete

IMPORTANT INSTRUCTIONS

Please note the following instructions for completing the comments template:

- *Section A:* This section requires the details of the commentator.
- *Section B:* The section facilitates comments on the actual draft Joint Notice.
 - For the purposes of referencing, please use the numbering as contained in the draft Joint Notice.
 - For comments on the metrics, please indicate which metrics is being commented on under the 'Section of the draft Joint Notice' column.
- *Section C:* For any other general comments that are not specific to a particular section of the draft Joint Notice.

SUBMISSION PROCESS

- Please send the completed template, in Word Format, to FSCA.RFDStandards@fsca.co.za, queries.otc@fsca.co.za, PA-Standards@resbank.co.za and marginrequirements@resbank.co.za by no later than **12 October 2026**.
- Please note that no PDF or scanned documents or any late submissions will be accepted unless agreed to in writing by the Authorities.
- The aforementioned mailboxes designated to receive the submissions have a size limitation. If your submission is blocked due to it exceeding the size limit, because it is flagged as 'spam' or due to any other reason, the submission will not be received **and will be regarded as not submitted**. The obligation is on the submitter (noting that you will receive a notification that delivery was not successful) to follow up with the Authorities to ensure that their submission is successfully executed.

PRIVACY STATEMENT

Please take note that information collected in this template will be used for the purposes outlined in the template. In so doing, the identities of the entities and persons commenting on behalf of the entity will be identifiable.

COMMENTS TEMPLATE – DRAFT JOINT NOTICE – DETERMINATION OF REGULATORY REPORTING REQUIREMENTS FOR THE USE OF A QUANTITATIVE PORTFOLIO MARGIN MODEL

The Authorities publish all comments received and responses on their website, with the names of persons that commented and entities they represent. This is to ensure transparency and openness in the response to the comment process. All collected information will be processed in line with the Authorities' privacy policies.

SECTION B – DRAFT JOINT NOTICE – DETERMINATION OF REGULATORY REPORTING FOR THE USE OF A QUANTITATIVE PORTFOLIO MARGIN MODEL

No	Section of the draft Joint Notice	Issue/Comment/Recommendation
1.		(please add more rows if required)
2.		
3.		
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SECTION C – GENERAL COMMENTS		
No	Issue	Comment/Recommendation
1.		(please add more rows if required)
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