



SOUTH AFRICAN RESERVE BANK  
Prudential Authority

**JOINT NOTICE 2 OF 2022**

**FINANCIAL SECTOR REGULATION ACT, 2017 (ACT NO. 9 OF 2017)**

**ELIGIBLE COLLATERAL IN TERMS OF JOINT STANDARD 2 OF 2020: MARGIN  
REQUIREMENTS FOR NON-CENTRALLY CLEARED OVER-THE-COUNTER  
DERIVATIVE TRANSACTIONS**

The Financial Sector Conduct Authority and the Prudential Authority, in terms of paragraph 6(2)(c) of Joint Standard 2 of 2020: Margin Requirements for non-centrally cleared over-the-counter derivative transactions (Joint Standard), hereby specify that South African central government bonds, with the credit rating issued by a licensed credit rating agency as defined in section 1 of the Credit Rating Services Act, 2012 (Act No. 24 of 2012), constitute additional eligible collateral for purposes of paragraph 6(2) of the Joint Standard requirements.

**Unathi Kamlana  
Commissioner  
FINANCIAL SECTOR CONDUCT AUTHORITY**

**DATE: 09.12.2022**

**Fundi Tshazibana  
Chief Executive Officer  
PRUDENTIAL AUTHORITY**

**DATE:**