

## भारतीय रिज़र्व बैंक

**RESERVE BANK OF INDIA** 

वेबसाइट : www.rbi.org.in/hindi Website : www.rbi.org.in इ-मेल email: <u>helpdoc@rbi.org.in</u>

January 10, 2013

DEPARTMENT OF COMMUNICATION, Central Office, S.B.S.Marg, Mumbai-400001 फोन/Phone: 91 22 2266 0502 फैक्स/Fax: 91 22 22660358

संचार विभाग, केंद्रीय कार्यालय, एस.बी.एस.मार्ग, मुंबई-400001

## RBI Releases Draft Guidelines on Capital requirements for bank exposures to central counterparties

The Reserve Bank of India today released on its website, Draft Guidelines on '<u>Capital requirements for bank exposures to central counterparties</u>' for comments and feedback.

Comments/feedback on the draft guidelines may be sent by January 31, 2013 to the Chief General Manager-in-Charge, Department of Banking Operations and Development, Reserve Bank of India, Central Office Building, 12th Floor, S.B. Singh Marg, Mumbai – 400001 by email.

## **Background**

Press Release: 2012-2013/1167

The Basel Committee on Banking Supervision (BCBS) had issued an interim framework for determining capital requirements for bank exposures to CCPs in July 2012. This framework is being introduced as an amendment to the existing Basel II capital adequacy framework and is intended to create incentives to increase the use of Central Counter Parties (CCPs). Accordingly, it was announced in the second quarter review of the monetary policy for 2012-13 to issue draft guidelines on capital requirements for bank exposures to central counterparties, based on the interim framework of the BCBS, by mid-November 2012.

Ajit Prasad
Assistant General Manager