



भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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RBI releases Draft Guidelines on Advanced Measurement Approach (AMA) for Calculating Operational Risk Capital Charge

The Reserve Bank of India today released on its website, [draft guidelines](#) on advanced measurement approach (AMA) for calculating operational risk capital charge. Comments/feedback on the draft guidelines may please be emailed before February 7, 2011 [email](#) 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.

The Reserve Bank had announced timeline for implementation of advanced approaches for computation of regulatory capital under the Basel II framework in India in July 2009. The guidelines for the standardised approach (TSA)/alternate standardised approach (ASA) for operational risk were issued in March 2010 and those for internal models approach (IMA) for market risk were issued in April 2010. The Reserve Bank had, in July 7, 2009, advised banks that they can, among other things, apply for migrating to Advanced Measurement Approach (AMA) for Operational Risk from April 1, 2012 onwards. Guidelines for Advanced Measurement Approach (AMA) for Operational Risk were expected to be finalised by December 2010.

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Alpana Killawala
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