



भारतीय रिज़र्व बैंक

RESERVE BANK OF INDIA

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June 23, 2016

RBI releases Draft Guidelines for Capital for CCR and Exposure to CCPs

The Reserve Bank of India has today placed on its website [draft guidelines for computing exposure for counterparty credit risk \(CCR\) arising from derivative transactions](#) and [draft guidelines on capital requirements for bank exposures to central counterparties \(CCPs\)](#) for comments and feedback.

The guidelines are based on the framework finalised by Basel Committee on Banking Supervision (BCBS). The proposed revised guidelines will better capture the risk arising from over the counter (OTC) and also centrally cleared derivative transactions. After considering the comments/suggestions received, the Reserve Bank will finalise the guidelines which will be implemented from April 1, 2017.

The feedback/comments on the draft guidelines may be [emailed](#) by July 22, 2016 or be sent to:

The Principal Chief General Manager
Department of Banking Regulation
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Alpana Killawala

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