

**Risk Management Department**

**This has been Superseded by Notification No. RMD/  
DRV/21/30 dated 01-Sep-2021 on Default Fund & Stress  
test Methodology (revised and updated)**

No. RMD/18/115

29<sup>th</sup> Oct 2018

**FOR INFORMATION OF ALL MEMBERS**

**Change in effective date of notifications issued on September 28, 2018**

We invite your attention to the following notifications issued by CCIL on September 28, 2018:

- a) RMD/SS/18/97 – Securities Segment [Risk Management process for Triparty Repo (TPR) trades]
- b) RMD/SS/18/98 – Securities Segment [Resignation from membership: Loss Threshold as per Chapter II, Clause E]
- c) RMD/SS/18/99 – Securities Segment [Default Fund (revised and updated)]
- d) RMD/DRV/18/100 – Rupee Derivatives Segment [Default Fund (revised and updated)]
- e) RMD/FX-FF/18/101 – Forex Forward Segment [Default Fund (revised and updated)]
- f) RMD/FX/USD-INR/18/102 – Forex Settlement Segment [Default Fund (revised and updated)]

2. Clearing Corporation, vide its Notification No. RMD/18/109 dated 26<sup>th</sup> Oct'18 had advised that the above Notifications which were originally to be effective from 29<sup>th</sup> Oct'18 would instead be effective at a future date to be advised separately.

3. Members are hereby advised that the above notifications will be effective from November 5, 2018.

For The Clearing Corporation of India Ltd.

Sd/-

**Managing Director**

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