

Risk Management Department

This has been superseded by Notification No. RMD/SS/20/07 dated 04-Feb-2022 on Risk Management process for Tri-party Repo (TPR) trades.

No. RMD/18/115**29th 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 26th Oct'18 had advised that the above Notifications which were originally to be effective from 29th 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
