प्रेस प्रकाशनी PRESS RELEASE

भारतीय रिज़र्व बैंक
RESERVE BANK OF INDIA

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RBI issues Amendment Directions on 'Counterparty Credit Risk - Add-on factors for computation of Potential Future Exposure'

The Reserve Bank of India had issued the draft circular on 'Counterparty Credit Risk: Add-on factors for computation of Potential Future Exposure – Revised Instructions' on August 20, 2025, seeking inputs from banks and other stakeholders till September 10, 2025. The draft instructions proposed to modify the Counterparty Credit Risk (CCR) related instructions to (i) clarify that banks acting as clearing members of SEBI recognised stock exchanges in the equity derivatives and commodity derivatives segments are required to maintain capital charge for CCR; and (ii) largely align the add-on factors for calculation of Potential Future Exposure (PFE) in the Current Exposure Method (CEM) for 'Interest Rate Contracts' and 'Exchange Rate Contracts and Gold' with the Basel Committee on Banking Supervision (BCBS) guidelines.

2. Feedback received on the draft instructions has been examined and consequent modifications have been suitably incorporated in the final Amendment Directions. Statement on the feedback received on the draft instructions is provided in the Annex.

3. Accordingly, the Reserve Bank of India has today issued the following Amendment Directions to amend the extant instructions relating to Add-on factors for computation of Potential Future Exposure under CCR:

(1) Reserve Bank of India (Commercial Banks - Prudential Norms on Capital Adequacy) Third Amendment Directions, 2026

(2) Reserve Bank of India (Small Finance Banks - Prudential Norms on Capital Adequacy) Third Amendment Directions, 2026

(3) Reserve Bank of India (Payments Banks - Prudential Norms on Capital Adequacy) Amendment Directions, 2026

(4) Reserve Bank of India (All India Financial Institutions (AIFIs) - Prudential Norms on Capital Adequacy) Second Amendment Directions, 2026

4. The objective of these Amendment Directions is to impart clarity to Regulated Entities on certain aspects of the CCR framework and largely align the CEM framework with international guidelines.

(Brij Raj)
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