



NOTIFICATION

CCIL/MEM/25-26/37

Date: 05th August, 2025

FX Options Segment

Schedule of Charges for FX Options Segment w.e.f. 01st September, 2025

We invite your attention to Chapter XI- 'Fees & Charges' of FX Options Segment Regulations. In terms of Para A - 4 of the above chapter, the schedule of fees & charges effective from 01st September, 2025 is given below.

All Members of Clearing Corporation are hereby notified that following schedule of charges shall be levied for USD-INR FX Option transactions as follows:

A) Charge Structure for USD-INR FX Option trades under Guaranteed Services:

Guaranteed Settlement charges:	
Particulars	Charges
a) Guaranteed Settlement Charges:	Rs 25/- per USD million per month on average outstanding USD-INR FX Option trades.

B) Charge Structure for USD-INR FX Option trades under Non-Guaranteed Services:

Non-Guaranteed Settlement charges:	
Particulars	Charges
a) Trade Settlement Charges:	<p>Rs 25/- per instance of settlement per trade for Cashflow settled under non-guaranteed settlement.</p> <p><u>Rupee Obligation shall be comprised of following:</u></p> <p>a) Rupee FX Option premium reported and matched per USD-INR FX Option trade.</p> <p>b) Rupee Consideration reported and matched on account of Early Termination trade (Partial /Full) reported per USD-INR FX Option trade.</p>



C) Existing CCIL Trade Repository and Forex Settlement charges to be made applicable as below:

Sr. No	Type of Trade.	Flow of trades to existing CCIL's Trade Repository (TR) and Settlement Systems.	Existing CCIL's Interbank TR Reporting Charges / Forex Settlement Charges shall be applicable.
1)	USD-INR FX Options Trades dealt on ETP (Electronic Trading Platform).	a) Flow of trades from ETP to CCIL Trade Repository (TR) - FCY-INR Option Interbank Segment.	Existing TR Reporting charges of Rs 250 per Option Strategy shall be applicable.
2)	USD-INR Delta Forward Hedge Trade dealt on ETP .	a) Flow of trades from ETP to CCIL Trade Repository (TR) - FCY-INR FX Forward Interbank Segment.	Existing TR Reporting Charges of Rs 125 per Forward trade shall be applicable.
3)	Reported (Bilateral) USD-INR FX Options Trades for either Guaranteed or Non-Guaranteed Settlement.	Matched in TR System: FCY-INR FX Option Interbank Segment.	Existing TR Reporting charges of Rs 250 per Option Strategy shall be applicable.
4)	Reported (Bilateral) USD-INR FX Forward Delta (rebalance) trade.	Matched in TR System: FCY-INR FX Forward Interbank Segment	Existing TR Reporting Charges of Rs 125 per Forward trade shall be applicable.
5)	CCIL's USD-INR Forex Settlement Segment.	a) Settlement of USD-INR Spot trades as a resultant of FX Option Trades exercised by the Buyer on the ETP. b) Settlement of USD-INR Spot trades as a result of Forward Hedge Trades dealt on ETP c) Settlement USD-INR Spot trades as a result of reported (Bilateral) USD-INR FX Forward Delta (rebalance) trades.	Existing CCIL's USD-INR Forex (slab-wise) Settlement charges based on USD traded value, shall be applicable.

Note:

- a) GST shall be applicable for all the above charges.
b) Member bills shall be raised at the end of every month and shall be payable by 10th day (or the next business day if 10th happens to be a holiday) of the subsequent month.

For The Clearing Corporation of India Limited

**Sd/-
Managing Director**