

Risk Management Department

No. RMD/SIG/18/002

03-Dec-2018

FOR INFORMATION OF ALL MEMBERS**CCIL's contribution towards prefunded default handling resources**

We invite your attention to the following provisions of the Regulations of the Clearing Corporation and the corresponding Notifications issued in that regard:

Sr. No.	Segment	Chapter	Chapter Clause	Notification No and date
1	Securities	XVI. Default Fund	Clause I, 'Utilisation'	RMD/SS/18/99 dated 28 th Sep'18
2	Forex Settlement	VIII. Default Fund	Clause I, 'Utilisation'	RMD/FX/USD-INR/18/102 dated 28 th Sep'18
3	Forex Forwards	VII. Default Fund	Clause I, 'Utilisation'	RMD/FX-FF/18/101 dated 28 th Sep'18
4	Rupee Derivatives	IX. Default Fund	Clause I, 'Utilisation'	RMD/DRV/18/100 dated 28 th Sep'18

2. In terms of the above, members are hereby advised that tranche 1 and tranche 2 of CCIL's contribution for meeting losses on account of participant(s) default during the month of December 2018 shall be as under:.

(in INR Crores)

Segment	Tranche 1	Tranche 2	Total
Securities (Outright & Repo)	31.52	21.02	52.54
Securities (Tri-party Repo)	67.76	45.18	112.94
Forex Settlement	93.28	62.18	155.46
Forex Forward	314.46	209.64	524.10
Rupee Derivatives (MIBOR)	42.07	28.05	70.12
Rupee Derivatives (MIFOR)	0.83	0.55	1.38
Total	549.92	366.62	916.54

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director