

Risk Management Department

No. RMD/SIG/21/03

01-Jun-2021

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

Further to our notification no. RMD/SIG/18/002 dated 03-Dec-2018, 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 June 2021 shall be as under:

(in INR Crores)

| Segment | Tranche 1 | Tranche 2 | Total |
|------------------------------|------------------|------------------|-----------------|
| Securities (Outright & Repo) | 89.23 | 59.49 | 148.72 |
| Securities (Tri-party Repo) | 89.07 | 59.38 | 148.45 |
| Forex Settlement | 90.32 | 60.22 | 150.54 |
| Forex Forward | 622.87 | 415.24 | 1,038.11 |
| Rupee Derivatives (MIBOR) | 140.41 | 93.60 | 234.01 |
| Rupee Derivatives (MIFOR) | 18.10 | 12.07 | 30.17 |
| Total | 1,050.00 | 700.00 | 1,750.00 |

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director