

Risk Management Department

No. RMD/SIG/21/07

01-Oct-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 October 2021 shall be as under:

(in INR Crores)

Segment	Tranche 1	Tranche 2	Total
Securities (Outright & Repo)	98.44	65.62	164.06
Securities (Tri-party Repo)	89.82	59.88	149.70
Forex Settlement	87.65	58.44	146.09
Forex Forward	492.96	328.64	821.60
Rupee Derivatives (MIBOR)	147.25	98.16	245.41
Rupee Derivatives (MIFOR)	17.05	11.37	28.42
Total	933.17	622.11	1,555.28

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director