

**Risk Management Department**

No. RMD/SIG/23/05

01-Aug-2023

**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 Aug 2023 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	261.23	174.15	435.38
Securities (Tri-party Repo)	54.95	36.63	91.58
Forex Settlement	111.95	74.64	186.59
Forex Forward	433.78	289.18	722.96
Rupee Derivatives (MIBOR)	184.93	123.28	308.21
Rupee Derivatives (MIFOR)	25.92	17.28	43.20
<b>Total</b>	<b>1,072.76</b>	<b>715.16</b>	<b>1,787.92</b>

This information will be notified on a monthly basis.

Yours faithfully,

**For The Clearing Corporation of India Ltd.**

**Sd/-**

**Managing Director**