

**Risk Management Department**

No. RMD/SIG/21/12

02-Mar-2022

**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 Mar 2022 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	111.47	74.31	185.78
Securities (Tri-party Repo)	50.50	33.67	84.17
Forex Settlement	102.86	68.58	171.44
Forex Forward	589.85	393.23	983.08
Rupee Derivatives (MIBOR)	143.21	95.48	238.69
Rupee Derivatives (MIFOR)	52.10	34.74	86.84
<b>Total</b>	<b>1,049.99</b>	<b>700.01</b>	<b>1,750.00</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**