

**Risk Management Department**

No. RMD/SIG/22/07

03-Oct-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 October 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)	84.23	56.16	140.39
Securities (Tri-party Repo)	53.72	35.82	89.54
Forex Settlement	118.58	79.06	197.64
Forex Forward	663.10	442.06	1,105.16
Rupee Derivatives (MIBOR)	186.31	124.20	310.51
Rupee Derivatives (MIFOR)	32.42	21.62	54.04
<b>Total</b>	<b>1,138.36</b>	<b>758.92</b>	<b>1,897.28</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**