

**Risk Management Department**

No. RMD/SIG/24/08

04-Nov-2024

**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 Nov 2024 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	312.69	208.46	521.15
Securities (Tri-party Repo)	36.60	24.40	61.00
Forex Settlement	172.01	114.68	286.69
Forex Forward	410.58	273.72	684.30
Rupee Derivatives (MIBOR)	76.69	51.12	127.81
Rupee Derivatives (MIFOR)	19.03	12.69	31.72
<b>Total</b>	<b>1,027.60</b>	<b>685.07</b>	<b>1,712.67</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**