



Risk Management Department

No. RMD/SIG/26/07

01-Oct-2026

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 Oct 2026 shall be as under:

(in INR Crores)

Segment	Tranche 1	Tranche 2	Total
Securities (Outright & Repo)	295.11	196.74	491.85
Securities (Tri-party Repo)	92.95	61.96	154.91
Forex Settlement	225.22	150.15	375.37
Forex Forward	1,057.15	704.76	1,761.91
Rupee Derivatives (MIBOR)	149.36	99.57	248.93
Rupee Derivatives (MMFOR)	36.61	24.40	61.01
Forex Options	3.59	2.39	5.98
Total	1,859.99	1,239.97	3,099.96

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director