

Risk Management Department

No. RMD/SIG/23/07

03-Oct-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 Oct 2023 shall be as under:

(in INR Crores)

Segment	Tranche 1	Tranche 2	Total
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)	167.21	111.47	278.68
Rupee Derivatives (MIFOR)	25.92	17.28	43.20
Total	1,055.04	703.35	1,758.39

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director