

**Risk Management Department****No. RMD/SIG/18/001****05-Nov-2018****FOR INFORMATION OF ALL MEMBERS****CCIL's contribution towards prefunded default handling resources**

We invite your attention to the following provisions of the Regulations of the Clearing Corporation and the corresponding Notifications issued in that regard:

Sr. No.	Segment	Chapter	Chapter Clause	Notification No and date
1	Securities	XVI. Default Fund	Clause I, 'Utilisation'	RMD/SS/18/99 dated 28 <sup>th</sup> Sep'18
2	Forex Settlement	VIII. Default Fund	Clause I, 'Utilisation'	RMD/FX/USD-INR/18/102 dated 28 <sup>th</sup> Sep'18
3	Forex Forwards	VII. Default Fund	Clause I, 'Utilisation'	RMD/FX-FF/18/101 dated 28 <sup>th</sup> Sep'18
4	Rupee Derivatives	IX. Default Fund	Clause I, 'Utilisation'	RMD/DRV/18/100 dated 28 <sup>th</sup> Sep'18

2. In terms of the above, 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 November 2018 shall be as under:.

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	31.75	21.17	52.92
Securities (Tri-party Repo)	67.76	45.18	112.94
Forex Settlement	93.28	62.18	155.46
Forex Forward	300.4	200.26	500.66
Rupee Derivatives (MIBOR)	39.65	26.44	66.09
<b>Total</b>	<b>532.84</b>	<b>355.23</b>	<b>888.07</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**