

Risk Management Department

No. RMD/SIG/18/003

01-Jan-2019

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 January 2019 shall be as under:.

(in INR Crores)

Segment	Tranche 1	Tranche 2	Total
Securities (Outright & Repo)	31.52	21.02	52.54
Securities (Tri-party Repo)	48.79	32.53	81.32
Forex Settlement	93.28	62.18	155.46
Forex Forward	314.46	209.64	524.10
Rupee Derivatives (MIBOR)	84.74	56.49	141.23
Rupee Derivatives (MIFOR)	2.28	1.52	3.80
Total	575.07	383.38	958.45

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director