

**Risk Management Department**

No. RMD/SIG/18/004

01-Feb-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 February 2019 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	31.52	21.02	52.54
Securities (Tri-party Repo)	63.01	42.00	105.01
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)	3.77	2.52	6.29
<b>Total</b>	<b>590.78</b>	<b>393.85</b>	<b>984.63</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**