

**Risk Management Department**

No. RMD/SIG/21/11

01-Feb-2022

**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 2022 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	95.98	63.98	159.96
Securities (Tri-party Repo)	55.16	36.77	91.93
Forex Settlement	102.86	68.58	171.44
Forex Forward	559.60	373.07	932.67
Rupee Derivatives (MIBOR)	146.98	97.99	244.97
Rupee Derivatives (MIFOR)	52.10	34.74	86.84
<b>Total</b>	<b>1,012.68</b>	<b>675.13</b>	<b>1,687.81</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**