

**Risk Management Department**

No. RMD/SIG/21/04

01-Jul-2021

**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 July 2021 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	96.74	64.49	161.23
Securities (Tri-party Repo)	88.39	58.92	147.31
Forex Settlement	89.63	59.76	149.39
Forex Forward	618.10	412.07	1,030.17
Rupee Derivatives (MIBOR)	140.31	93.54	233.85
Rupee Derivatives (MIFOR)	16.83	11.22	28.05
<b>Total</b>	<b>1,050.00</b>	<b>700.00</b>	<b>1,750.00</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**