

**Risk Management Department**

No. RMD/SIG/21/06

01-Sep-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 September 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)	98.02	65.35	163.37
Securities (Tri-party Repo)	89.56	59.70	149.26
Forex Settlement	90.82	60.55	151.37
Forex Forward	473.11	315.40	788.51
Rupee Derivatives (MIBOR)	147.25	98.16	245.41
Rupee Derivatives (MIFOR)	17.05	11.37	28.42
<b>Total</b>	<b>915.81</b>	<b>610.53</b>	<b>1,526.34</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**