

**Risk Management Department**

No. RMD/SIG/22/03

01-Jun-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 June 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)	111.47	74.31	185.78
Securities (Tri-party Repo)	58.22	38.81	97.03
Forex Settlement	102.86	68.58	171.44
Forex Forward	663.31	442.20	1,105.51
Rupee Derivatives (MIBOR)	133.64	89.10	222.74
Rupee Derivatives (MIFOR)	49.08	32.72	81.80
<b>Total</b>	<b>1,118.58</b>	<b>745.72</b>	<b>1,864.30</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**