

**Risk Management Department**

No. RMD/SIG/22/10

02-Jan-2023

**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 January 2023 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	84.23	56.16	140.39
Securities (Tri-party Repo)	72.74	48.50	121.24
Forex Settlement	119.62	79.75	199.37
Forex Forward	565.87	377.25	943.12
Rupee Derivatives (MIBOR)	186.31	124.20	310.51
Rupee Derivatives (MIFOR)	27.56	18.37	45.93
<b>Total</b>	<b>1,056.33</b>	<b>704.23</b>	<b>1,760.56</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**