

**Risk Management Department**

No. RMD/SIG/19/04

01-Jul-2019

**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 2019 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	18.73	12.48	31.21
Securities (Tri-party Repo)	65.95	43.96	109.91
Forex Settlement	82.81	55.21	138.02
Forex Forward	358.88	239.25	598.13
Rupee Derivatives (MIBOR)	85.36	56.90	142.26
Rupee Derivatives (MIFOR)	9.69	6.46	16.15
<b>Total</b>	<b>621.42</b>	<b>414.26</b>	<b>1035.68</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**