

**Risk Management Department**

No. RMD/SIG/19/02

02-May-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 May 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) | 22.78            | 15.18            | 37.96         |
| Securities (Tri-party Repo)  | 65.95            | 43.96            | 109.91        |
| Forex Settlement             | 82.81            | 55.21            | 138.02        |
| Forex Forward                | 314.46           | 209.64           | 524.10        |
| Rupee Derivatives (MIBOR)    | 84.74            | 56.49            | 141.23        |
| Rupee Derivatives (MIFOR)    | 10.14            | 6.76             | 16.90         |
| <b>Total</b>                 | <b>580.88</b>    | <b>387.24</b>    | <b>968.12</b> |

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**