

**Risk Management Department**

No. RMD/SIG/19/03

03-Jun-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 June 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)	19.36	12.91	32.27
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)	84.74	56.49	141.23
Rupee Derivatives (MIFOR)	9.80	6.54	16.34
<b>Total</b>	<b>621.54</b>	<b>414.36</b>	<b>1035.90</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**