

### Default waterfall for Cash Market Segment for the month of December 2017

<b>Sr. No.</b>	<b>Description</b>	<b>Rs. in crores</b>
1	Monies of defaulting member (including defaulting member's primary contribution to Core SGF(s) and excess monies of defaulter in other segments).	<b>As applicable</b>
2	Insurance, if any	<b>0.00</b>
3	CC resources (equal to 5% of the segment MRC).	<b>7.34</b>
4	<ul style="list-style-type: none"> <li>i. Penalties</li> <li>ii. CC contribution to the extent of at least 25% of the segment MRC</li> <li>iii. Remaining Core SGF: CC contribution, Stock Exchange contribution and non-defaulting members' primary contribution to Core SGF on pro-rata basis.</li> </ul>	<b>218.32</b>
5	Proportion of remaining CC resources (excluding CC contribution to core SGFs of other segments and INR 100 Crore) equal to ratio of segment MRC to sum of MRCs of all segments.	<b>29.69</b>
6	CC/SE contribution to Core SGFs of other segments (after meeting obligations of those segments) and remaining CC resources to that extent as approved by SEBI.	<b>1543.10</b>
7	Capped additional contribution by non-defaulting members of the segment, limited to the extent of primary contribution to core SGF at the time of default	<b>36.71</b>
8	Any remaining loss to be covered by way of pro-rata haircut to payouts	<b>As applicable</b>

**Note:**

The quantum of CC resources is based on audited financial results for the year ended March 31, 2017.

**Default waterfall for Futures & Options Segment for the month of December 2017**

<b>Sr. No.</b>	<b>Description</b>	<b>Rs. in crores</b>
1	Monies of defaulting member (including defaulting member's primary contribution to Core SGF(s) and excess monies of defaulter in other segments).	<b>As applicable</b>
2	Insurance, if any	<b>0.00</b>
3	CC resources (equal to 5% of the segment MRC).	<b>59.21</b>
4	<ul style="list-style-type: none"> <li>i. Penalties</li> <li>ii. CC contribution to the extent of at least 25% of the segment MRC</li> <li>iii. Remaining Core SGF: CC contribution, Stock Exchange contribution and non-defaulting members' primary contribution to Core SGF on pro-rata basis.</li> </ul>	<b>1567.82</b>
5	Proportion of remaining CC resources (excluding CC contribution to core SGFs of other segments and INR 100 Crore) equal to ratio of segment MRC to sum of MRCs of all segments.	<b>196.39</b>
6	CC/SE contribution to Core SGFs of other segments (after meeting obligations of those segments) and remaining CC resources to that extent as approved by SEBI.	<b>286.53</b>
7	Capped additional contribution by non-defaulting members of the segment, limited to the extent of primary contribution to core SGF at the time of default	<b>296.05</b>
8	Any remaining loss to be covered by way of pro-rata haircut to payouts	<b>As applicable</b>

**Note:**

The quantum of CC resources is based on audited financial results for the year ended March 31, 2017.

**Default waterfall for Currency Derivatives Segment for the month of December 2017**

<b>Sr. No.</b>	<b>Description</b>	<b>Rs. in crores</b>
1	Monies of defaulting member (including defaulting member's primary contribution to Core SGF(s) and excess monies of defaulter in other segments).	<b>As applicable</b>
2	Insurance, if any	<b>0.00</b>
3	CC resources (equal to 5% of the segment MRC).	<b>4.68</b>
4	i. Penalties ii. CC contribution to the extent of at least 25% of the segment MRC iii. Remaining Core SGF: CC contribution, Stock Exchange contribution and non-defaulting members' primary contribution to Core SGF on pro-rata basis.	<b>130.66</b>
5	Proportion of remaining CC resources (excluding CC contribution to core SGFs of other segments and INR 100 Crore) equal to ratio of segment MRC to sum of MRCs of all segments.	<b>19.08</b>
6	CC/SE contribution to Core SGFs of other segments (after meeting obligations of those segments) and remaining CC resources to that extent as approved by SEBI.	<b>1610.37</b>
7	Capped additional contribution by non-defaulting members of the segment, limited to the extent of primary contribution to core SGF at the time of default	<b>23.38</b>
8	Any remaining loss to be covered by way of pro-rata haircut to payouts	<b>As applicable</b>

**Note:**

The quantum of CC resources is based on audited financial results for the year ended March 31, 2017.

### Default waterfall for Debt Segment for the month of December 2017

<b>Sr. No.</b>	<b>Description</b>	<b>Rs. in crores</b>
1	Monies of defaulting member (including defaulting member's primary contribution to Core SGF(s) and excess monies of defaulter in other segments).	<b>As applicable</b>
2	Insurance, if any	<b>0.00</b>
3	CC resources (equal to 5% of the segment MRC).	<b>0.20</b>
4	<ul style="list-style-type: none"> <li>i. Penalties</li> <li>ii. CC contribution to the extent of at least 25% of the segment MRC</li> <li>iii. Remaining Core SGF: CC contribution, Stock Exchange contribution and non-defaulting members' primary contribution to Core SGF on pro-rata basis.</li> </ul>	<b>4.56</b>
5	Proportion of remaining CC resources (excluding CC contribution to core SGFs of other segments and INR 100 Crore) equal to ratio of segment MRC to sum of MRCs of all segments.	<b>0.83</b>
6	CC/SE contribution to Core SGFs of other segments (after meeting obligations of those segments) and remaining CC resources to that extent as approved by SEBI.	<b>1723.10</b>
7	Capped additional contribution by non-defaulting members of the segment, limited to the extent of primary contribution to core SGF at the time of default	<b>0.00</b>
8	Any remaining loss to be covered by way of pro-rata haircut to payouts	<b>As applicable</b>

**Note:**

The quantum of CC resources is based on audited financial results for the year ended March 31, 2017.