

**Risk Management Department**

No. RMD/SIG/20/07

01-Oct-2020

**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 October 2020 shall be as under:

(in INR Crores)

<b>Segment</b>	<b>Tranche 1</b>	<b>Tranche 2</b>	<b>Total</b>
Securities (Outright & Repo)	70.03	46.69	116.72
Securities (Tri-party Repo)	17.93	11.95	29.88
Forex Settlement	99.28	66.19	165.47
Forex Forward	610.92	407.28	1,018.20
Rupee Derivatives (MIBOR)	85.30	56.86	142.16
Rupee Derivatives (MIFOR)	16.54	11.03	27.57
<b>Total</b>	<b>900.00</b>	<b>600.00</b>	<b>1,500.00</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**