

Risk Management Department

No. RMD/SIG/19/10

01-Jan-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 January 2020 shall be as under:

(in INR Crores)

| Segment | Tranche 1 | Tranche 2 | Total |
|------------------------------|------------------|------------------|-----------------|
| Securities (Outright & Repo) | 30.95 | 20.64 | 51.59 |
| Securities (Tri-party Repo) | 27.27 | 18.18 | 45.45 |
| Forex Settlement | 106.30 | 70.87 | 177.17 |
| Forex Forward | 512.75 | 341.83 | 854.58 |
| Rupee Derivatives (MIBOR) | 96.68 | 64.46 | 161.14 |
| Rupee Derivatives (MIFOR) | 6.04 | 4.03 | 10.07 |
| Total | 779.99 | 520.01 | 1,300.00 |

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director