

**Risk Management Department**

No. RMD/SIG/20/09

01-Dec-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 December 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)	63.59	42.39	105.98
Securities (Tri-party Repo)	25.31	16.88	42.19
Forex Settlement	98.84	65.90	164.74
Forex Forward	606.40	404.26	1,010.66
Rupee Derivatives (MIBOR)	84.92	56.61	141.53
Rupee Derivatives (MIFOR)	20.94	13.96	34.90
<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**