

**Risk Management Department**

No. RMD/SIG/20/04

01-Jul-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 July 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) | 56.68            | 37.78            | 94.46           |
| Securities (Tri-party Repo)  | 17.15            | 11.43            | 28.58           |
| Forex Settlement             | 96.95            | 64.64            | 161.59          |
| Forex Forward                | 479.92           | 319.94           | 799.86          |
| Rupee Derivatives (MIBOR)    | 88.18            | 58.78            | 146.96          |
| Rupee Derivatives (MIFOR)    | 14.71            | 9.80             | 24.51           |
| <b>Total</b>                 | <b>753.59</b>    | <b>502.37</b>    | <b>1,255.96</b> |

This information will be notified on a monthly basis.

Yours faithfully,

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

Sd/-

**Managing Director**