

**Risk Management Department**

No. RMD/SIG/20/06

01-Sep-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 September 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)	71.31	47.54	118.85
Securities (Tri-party Repo)	18.26	12.17	30.43
Forex Settlement	101.10	67.40	168.50
Forex Forward	564.43	376.28	940.71
Rupee Derivatives (MIBOR)	86.81	57.88	144.69
Rupee Derivatives (MIFOR)	15.59	10.39	25.98
<b>Total</b>	<b>857.50</b>	<b>571.66</b>	<b>1,429.16</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**