

**Risk Management Department**

No. RMD/SIG/20/08

02-Nov-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 November 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)	70.12	46.75	116.87
Securities (Tri-party Repo)	17.95	11.97	29.92
Forex Settlement	99.41	66.28	165.69
Forex Forward	609.91	406.60	1,016.51
Rupee Derivatives (MIBOR)	85.40	56.94	142.34
Rupee Derivatives (MIFOR)	17.20	11.47	28.67
<b>Total</b>	<b>899.99</b>	<b>600.01</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**