

**Risk Management Department**

No. RMD/SIG/20/05

03-Aug-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 August 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)	18.26	12.17	30.43
Forex Settlement	101.10	67.40	168.50
Forex Forward	518.71	345.81	864.52
Rupee Derivatives (MIBOR)	78.48	52.32	130.80
Rupee Derivatives (MIFOR)	15.07	10.04	25.11
<b>Total</b>	<b>788.30</b>	<b>525.52</b>	<b>1,313.82</b>

This information will be notified on a monthly basis.

Yours faithfully,

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

**Sd/-**

**Managing Director**