

Risk Management Department

No. RMD/SIG/19/12

02-Mar-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 March 2020 shall be as under:

(in INR Crores)

| Segment | Tranche 1 | Tranche 2 | Total |
|------------------------------|------------------|------------------|-----------------|
| Securities (Outright & Repo) | 41.77 | 27.84 | 69.61 |
| Securities (Tri-party Repo) | 19.59 | 13.06 | 32.65 |
| Forex Settlement | 105.69 | 70.46 | 176.15 |
| Forex Forward | 509.79 | 339.86 | 849.65 |
| Rupee Derivatives (MIBOR) | 96.13 | 64.08 | 160.21 |
| Rupee Derivatives (MIFOR) | 7.04 | 4.69 | 11.73 |
| Total | 780.01 | 519.99 | 1,300.00 |

This information will be notified on a monthly basis.

Yours faithfully,

For The Clearing Corporation of India Ltd.

Sd/-

Managing Director