

## **Risk Management Department**

This has been Superseded by Notification No. RMD-FX-MF0901 dated 02-Jan-2009 on Margin Factor Revision

No. RMD/FX/MF/08/42

28th Nov'08

## FOR INFORMATION OF ALL MEMBERS

## Forex Settlement Segment Margin Factors

This is to advise that the Market Risk component of the Margin Factor is being set at 2.25% per settlement date with effect from 10<sup>th</sup> December, 2008.

2. Members are requested to take note that the Margin Factor applicable for the members in Forex Segment will be higher than the Factor applicable now. This may result in reduction in Exposure Limit in many cases. Members seeking to maintain their Exposure Limit at current levels are requested to deposit additional margin before 10<sup>th</sup> December, 2008 to enable them to continue with the existing Limits.

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