

Risk Management Department

**This has been Superseded by Notification No. RMD-FX-USD-
INR1331 dated 31-Jul-2013 on Margin Factor Revision**

No. RMD/FX/MF/12/11

31st May'12

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 3.00% per settlement date with effect from 11th June, 2012.

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 11th June, 2012 to enable them to continue with the existing Limits.

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