



Risk Management Department

No. RMD/FX/USD-INR/10/13

FOR INFORMATION OF ALL MEMBERS

June 10, 2010

Forex Settlement Segment

Margin Factors

This is to advise that the Market Risk component of the Margin Factor is being set at 2.75% per settlement date with effect from 18th June, 2010.

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 18th June, 2010 to enable them to continue with the existing Limits.

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