



THE CLEARING CORPORATION OF INDIA LTD

Risk Management Department

This has been Superseded by Notification No. RMD/SS/21/37 dated 30-Nov-2021 on Enhancements to the approach followed for computation of Margin Factor / Hair Cut rates

No. RMD/SS/ MF/09/15

10th September, 2009

FOR INFORMATION OF ALL MEMBERS

Securities Settlement Segment

Margin Factors

This is to advise that consequent upon introduction of NSS equation based yield curve for valuation and computation of margin factors etc., the intra-day volatility component of margin factor introduced vide our Notification No.RMD/SS/MF/08/37 dated 06th November'08 stands withdrawn w.e.f. 11th September'09.
