



Risk Management Department

No. RMD/FX-FF/11

02nd Apr'2026

FOR INFORMATION OF ALL MEMBERS

Forex Forward and Forex USDINR Options Segment

Volatility Margin

This is to advise that the Volatility Margin of 20% imposed earlier in the day vide our Notification no **RMD/FX-FF/10** dated 02nd April'26 stands increased to **25.00%** with immediate effect.

Volatility Margin if imposed in Forex Forward Segment, such quantum of Volatility margin shall be applicable also in Fx USDINR Option Segment.

2. Imposition of volatility margin would effectively amount to an increase in total margin utilization.
3. Please arrange to keep your margin account funded.
4. The Volatility Margin would be in force until further notice.

For The Clearing Corporation of India Ltd.

Sd/-
Managing Director
