

CURRENCY DERIVATIVES SPAN MARGIN DETAILS - 04-Aug-2022

Symbol	Expiry	Mkt Lot	Span Margin	Exp Margin	Total Margin	Price	Contract Value	% of Contract
EURINR	05-Aug-2022	1,000	2,163.96	121.20	2,285.16	81.0472	81,047	2.82
EURINR	12-Aug-2022	1,000	2,166.56	121.38	2,287.94	81.1446	81,145	2.82
EURINR	19-Aug-2022	1,000	2,169.17	121.44	2,290.61	81.2423	81,242	2.82
EURINR	26-Aug-2022	1,000	2,171.78	121.60	2,293.38	81.3401	81,340	2.82
EURUSD	26-Aug-2022	1,000	2,350.21	402.78	2,752.98	80.7632	80,763	3.41
GBPINR	05-Aug-2022	1,000	2,926.41	241.44	3,167.85	96.5812	96,581	3.28
GBPINR	12-Aug-2022	1,000	2,929.21	241.64	3,170.85	96.6736	96,674	3.28
GBPINR	19-Aug-2022	1,000	2,932.02	241.74	3,173.76	96.7663	96,766	3.28
GBPINR	26-Aug-2022	1,000	2,934.82	242.01	3,176.83	96.8587	96,859	3.28
GBPUSD	26-Aug-2022	1,000	3,198.10	480.91	3,679.01	96.3283	96,328	3.82
JPYINR	05-Aug-2022	1,000	1,931.71	208.19	2,139.90	59.6207	59,621	3.59
JPYINR	12-Aug-2022	1,000	1,934.01	208.42	2,142.43	59.6917	59,692	3.59
JPYINR	19-Aug-2022	1,000	1,936.30	208.62	2,144.92	59.7623	59,762	3.59
JPYINR	26-Aug-2022	1,000	1,938.60	208.78	2,147.38	59.8333	59,833	3.59
ONMIBOR	30-Aug-2022	2,000	16,433.18	51.82	16,485.00	5.1827	10,365	159.04
USDINR	05-Aug-2022	1,000	1,450.01	396.14	1,846.15	79.2355	79,236	2.33
USDINR	12-Aug-2022	1,000	1,451.10	396.32	1,847.42	79.2951	79,295	2.33
USDINR	19-Aug-2022	1,000	1,452.18	396.65	1,848.83	79.3541	79,354	2.33
USDINR	26-Aug-2022	1,000	1,453.27	396.84	1,850.11	79.4137	79,414	2.33
USDJPY	26-Aug-2022	1,000	2,599.92	393.66	2,993.58	78.7855	78,786	3.80

Spread Margin for Months				
Scrip	1st Month	2nd Month	3rd Month	4th Month +
USDINR	400.00	700.00	1,500.00	600.00
JPYINR	500.00	1,000.00	1,800.00	1,000.00
EURINR	800.00	1,500.00	2,000.00	1,500.00
GBPINR	1,000.00	1,500.00	2,000.00	1,500.00

* This report gives the SPAN and second line of defense requirement at the beginning of the day.
The Margin requirements are subject to change intraday by exchange