

SPAN MARGIN DETAILS

06-Nov-20

Symbol	Expiry	Mkt Lot	SPANMgn%	ExpMgn%	TotalMgn%	SPANMgn/Lot	ExpMgn/Lot	TotalMgn/Lot
EURINR	25-Nov-2020	1000	2.85%	0.15%	3.00%	2,495.90	131.26	2,627.16
EURUSD	25-Nov-2020	1000	2.70%	0.50%	3.20%	2,363.05	436.88	2,799.92
GBPINR	25-Nov-2020	1000	3.76%	0.25%	4.01%	3,657.01	243.01	3,900.02
GBPUSD	25-Nov-2020	1000	3.94%	0.50%	4.44%	3,825.06	485.39	4,310.45
JPYINR	25-Nov-2020	1000	3.43%	0.35%	3.78%	2,452.50	250.21	2,702.71
USDINR	25-Nov-2020	1000	2.15%	0.50%	2.65%	1,610.16	373.91	1,984.07
USDJPY	25-Nov-2020	1000	2.84%	0.50%	3.34%	2,120.14	372.35	2,492.49

*** 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**