

SPAN MARGIN DETAILS

09-Jul-19

Symbol	Expiry	Mkt Lot	SPANMgn%	ExpMgn%	TotalMgn%	SPANMgn/Lot	ExpMgn/Lot	TotalMgn/Lot
EURINR	26-Jun-2020	1000	2.01%	0.30%	2.31%	1,667.23	248.66	1,915.89
EURUSD	26-Jun-2020	1000	2.00%	1.50%	3.50%	1,586.77	1,185.75	2,772.52
GBPINR	26-Jun-2020	1000	2.00%	0.50%	2.50%	1,827.82	456.60	2,284.42
GBPUSD	26-Jun-2020	1000	2.00%	1.50%	3.50%	1,748.44	1,305.79	3,054.23
JPYINR	26-Jun-2020	1000	2.30%	0.70%	3.00%	1,562.38	475.07	2,037.45
USDINR	26-Jun-2020	1000	1.01%	1.00%	2.01%	729.32	716.40	1,445.72
USDJPY	26-Jun-2020	1000	2.00%	1.50%	3.50%	1,358.76	1,015.99	2,374.75

*** 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**