

**CURRENCY DERIVATIVES SPAN MARGIN DETAILS - 11-Jan-2022**

Symbol	Expiry	Mkt Lot	Span Margin	Exp Margin	Total Margin	Price	Contract Value	% of Contract
EURINR	14-Jan-2022	1,000	1,894.78	126.18	2,020.96	84.2124	84,212	2.40
EURINR	21-Jan-2022	1,000	1,896.79	126.21	2,023.00	84.3018	84,302	2.40
EURINR	27-Jan-2022	1,000	1,898.51	126.41	2,024.92	84.3782	84,378	2.40
EURUSD	27-Jan-2022	1,000	2,097.15	420.32	2,517.47	84.2229	84,223	2.99
GBPINR	14-Jan-2022	1,000	2,847.31	251.88	3,099.19	100.9684	1,00,968	3.07
GBPINR	21-Jan-2022	1,000	2,849.91	252.12	3,102.03	101.0606	1,01,061	3.07
GBPINR	27-Jan-2022	1,000	2,852.15	252.22	3,104.37	101.1401	1,01,140	3.07
GBPUSD	27-Jan-2022	1,000	3,015.75	502.98	3,518.72	100.8612	1,00,861	3.49
JPYINR	14-Jan-2022	1,000	1,760.78	224.74	1,985.52	64.2620	64,262	3.09
JPYINR	21-Jan-2022	1,000	1,762.45	224.90	1,987.35	64.3230	64,323	3.09
JPYINR	27-Jan-2022	1,000	1,763.89	225.30	1,989.18	64.3755	64,376	3.09
USDINR	14-Jan-2022	1,000	1,369.62	371.96	1,741.58	74.4359	74,436	2.34
USDINR	21-Jan-2022	1,000	1,370.90	372.14	1,743.04	74.5054	74,505	2.34
USDINR	27-Jan-2022	1,000	1,372.01	372.42	1,744.44	74.5658	74,566	2.34
USDJPY	27-Jan-2022	1,000	1,856.16	370.65	2,226.81	74.2464	74,246	3.00

**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**