

CURRENCY DERIVATIVES SPAN MARGIN DETAILS - 15.11.2022

Symbol	Expiry	Mkt Lot	Span Margin	Exp Margin	Total Margin	Price	Contract Value	% of Contract
585GS2030	24-Nov-2022	2,000	3,910.15	911.28	4,821.42	91.3586	1,82,717	2.64
610GS2031	24-Nov-2022	2,000	3,402.90	925.28	4,328.17	92.9754	1,85,951	2.33
619GS2034	24-Nov-2022	2,000	4,125.42	901.68	5,027.09	90.4697	1,80,939	2.78
654GS2032	24-Nov-2022	2,000	3,458.32	947.00	4,405.32	95.0088	1,90,018	2.32
664GS2035	24-Nov-2022	2,000	4,015.49	937.65	4,953.14	93.8199	1,87,640	2.64
667GS2035	24-Nov-2022	2,000	6,036.26	941.15	6,977.41	94.3166	1,88,633	3.70
726GS2032	24-Nov-2022	2,000	3,647.90	995.00	4,642.90	99.6694	1,99,339	2.33
754GS2036	24-Nov-2022	2,000	5,211.73	1,007.00	6,218.73	101.0025	2,02,005	3.08
91DTB	30-Nov-2022	2,000	897.18	936.00	1,833.18	95.4447	1,90,889	0.96
EURINR	09-Dec-2022	1,000	2,617.74	125.06	2,742.80	83.6339	83,634	3.28
EURINR	18-Nov-2022	1,000	2,608.75	124.52	2,733.27	83.0812	83,081	3.29
EURINR	25-Nov-2022	1,000	2,611.74	124.53	2,736.27	83.1764	83,176	3.29
EURINR	28-Nov-2022	1,000	2,613.02	124.65	2,737.67	83.2172	83,217	3.29
EURINR	02-Dec-2022	1,000	2,614.74	124.50	2,739.24	83.0076	83,008	3.30
EURUSD	28-Nov-2022	1,000	3,168.34	417.22	3,585.57	83.5974	83,597	4.29
GBPINR	18-Nov-2022	1,000	3,760.71	237.01	3,997.72	94.9674	94,967	4.21
GBPINR	25-Nov-2022	1,000	3,763.92	237.10	4,001.02	95.0485	95,049	4.21
GBPINR	28-Nov-2022	1,000	3,765.30	237.22	4,002.52	95.0833	95,083	4.21
GBPINR	02-Dec-2022	1,000	3,767.13	237.74	4,004.87	95.1295	95,130	4.21
GBPINR	09-Dec-2022	1,000	3,770.35	237.90	4,008.25	95.2109	95,211	4.21
GBPUSD	28-Nov-2022	1,000	4,365.88	476.48	4,842.35	95.3249	95,325	5.08
JPYINR	02-Dec-2022	1,000	2,192.41	203.17	2,395.58	58.1541	58,154	4.12
JPYINR	09-Dec-2022	1,000	2,195.54	203.43	2,398.97	58.2371	58,237	4.12
JPYINR	18-Nov-2022	1,000	2,186.15	202.40	2,388.55	57.8347	57,835	4.13
JPYINR	28-Nov-2022	1,000	2,190.62	202.75	2,393.37	57.9529	57,953	4.13
JPYINR	25-Nov-2022	1,000	2,189.28	201.79	2,391.07	57.7646	57,765	4.14
ONMIBOR	30-Nov-2022	2,000	16,618.11	59.18	16,677.28	5.9177	11,835	140.91
USDINR	18-Nov-2022	1,000	1,593.43	404.31	1,997.74	80.8848	80,885	2.47
USDINR	25-Nov-2022	1,000	1,594.53	404.60	1,999.13	80.9406	80,941	2.47

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