

CURRENCY DERIVATIVES SPAN MARGIN DETAILS - 19.01.2023

Symbol	Expiry	Mkt Lot	Span Margin	Exp Margin	Total Margin	Price	Contract Value	% of Contract
610GS2031	25-Jan-2023	2,000	3,232.16	923.48	4,155.63	92.8782	1,85,756	2.24
619GS2034	25-Jan-2023	2,000	3,826.80	908.90	4,735.70	91.1143	1,82,229	2.60
654GS2032	25-Jan-2023	2,000	3,318.00	948.00	4,266.00	94.8000	1,89,600	2.25
664GS2035	25-Jan-2023	2,000	3,699.13	940.70	4,639.83	94.3656	1,88,731	2.46
667GS2035	25-Jan-2023	2,000	5,469.44	941.88	6,411.31	94.3007	1,88,601	3.40
726GS2032	25-Jan-2023	2,000	3,485.21	995.78	4,480.98	100.1497	2,00,299	2.24
754GS2036	25-Jan-2023	2,000	4,750.98	1,013.02	5,764.00	101.5167	2,03,033	2.84
91DTB	25-Jan-2023	2,000	789.14	936.90	1,726.04	93.9452	1,87,890	0.92
EURINR	20-Jan-2023	1,000	2,720.35	132.21	2,852.56	88.3231	88,323	3.23
EURINR	27-Jan-2023	1,000	2,723.24	132.31	2,855.55	88.4169	88,417	3.23
EURINR	03-Feb-2023	1,000	2,726.13	132.31	2,858.44	88.2243	88,224	3.24
EURINR	10-Feb-2023	1,000	2,729.02	132.42	2,861.44	88.3178	88,318	3.24
EURINR	17-Feb-2023	1,000	2,731.92	132.53	2,864.45	88.4116	88,412	3.24
EURUSD	27-Jan-2023	1,000	3,306.13	442.70	3,748.83	88.6362	88,636	4.23
GBPINR	20-Jan-2023	1,000	3,891.03	251.09	4,142.12	100.5434	1,00,543	4.12
GBPINR	27-Jan-2023	1,000	3,894.02	251.19	4,145.21	100.6207	1,00,621	4.12
GBPINR	03-Feb-2023	1,000	3,897.01	251.20	4,148.21	100.6979	1,00,698	4.12
GBPINR	10-Feb-2023	1,000	3,900.00	251.30	4,151.30	100.7752	1,00,775	4.12
GBPINR	17-Feb-2023	1,000	3,902.99	251.69	4,154.68	100.8525	1,00,853	4.12
GBPUSD	27-Jan-2023	1,000	4,534.73	504.22	5,038.96	100.9962	1,00,996	4.99
JPYINR	03-Feb-2023	1,000	2,677.79	221.21	2,899.00	63.3047	63,305	4.58
JPYINR	20-Jan-2023	1,000	2,670.16	220.25	2,890.41	62.9755	62,976	4.59
JPYINR	27-Jan-2023	1,000	2,673.97	220.55	2,894.52	63.0653	63,065	4.59
JPYINR	10-Feb-2023	1,000	2,681.61	220.81	2,902.42	63.0967	63,097	4.60

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