

## CURRENCY MARGIN

Symbol	Expiry	MktLot	SPANMgn%	ExpMgn%	TotalMgn%	SPANMgn	ExpMgn	TotalMgn
11NSETEST	29-Dec-2036	1000	9.04%	0.00%	9.04%	9,040	0	9,040
21NSETEST	29-Dec-2036	2000	2.88%	0.50%	3.38%	5,760	1,000	6,760
610GS2031	29-Mar-2023	2000	1.75%	0.50%	2.25%	3,240	930	4,160
610GS2031	27-Apr-2023	2000	1.75%	0.50%	2.25%	3,240	930	4,160
610GS2031	29-Jun-2023	2000	1.75%	0.50%	2.25%	3,240	930	4,160
610GS2031	23-Feb-2023	2000	1.75%	0.50%	2.25%	3,240	930	4,160
619GS2034	29-Jun-2023	2000	2.06%	0.50%	2.56%	3,750	910	4,660
619GS2034	27-Apr-2023	2000	2.06%	0.50%	2.56%	3,750	910	4,660
619GS2034	23-Feb-2023	2000	2.06%	0.50%	2.56%	3,750	910	4,660
619GS2034	29-Mar-2023	2000	2.06%	0.50%	2.56%	3,750	910	4,660
654GS2032	27-Sep-2023	2000	1.75%	0.50%	2.25%	3,310	950	4,260
654GS2032	28-Dec-2023	2000	1.75%	0.50%	2.25%	3,310	950	4,250
654GS2032	29-Mar-2023	2000	1.75%	0.50%	2.25%	3,320	950	4,270
654GS2032	29-Jun-2023	2000	1.75%	0.50%	2.25%	3,320	950	4,260
654GS2032	27-Apr-2023	2000	1.75%	0.50%	2.25%	3,320	950	4,270
654GS2032	23-Feb-2023	2000	1.75%	0.50%	2.25%	3,320	950	4,270
664GS2035	28-Dec-2023	2000	1.93%	0.50%	2.43%	3,620	940	4,550
664GS2035	29-Mar-2023	2000	1.93%	0.50%	2.43%	3,630	940	4,570
664GS2035	23-Feb-2023	2000	1.93%	0.50%	2.43%	3,630	940	4,570
664GS2035	29-Jun-2023	2000	1.93%	0.50%	2.43%	3,630	940	4,570
664GS2035	27-Apr-2023	2000	1.93%	0.50%	2.43%	3,630	940	4,570
664GS2035	27-Sep-2023	2000	1.93%	0.50%	2.43%	3,620	940	4,560
667GS2035	27-Sep-2023	2000	2.83%	0.50%	3.33%	5,310	940	6,250
667GS2035	29-Jun-2023	2000	2.83%	0.50%	3.33%	5,320	940	6,260
667GS2035	27-Apr-2023	2000	2.83%	0.50%	3.33%	5,320	940	6,270
667GS2035	28-Dec-2023	2000	2.83%	0.50%	3.33%	5,300	940	6,240
667GS2035	23-Feb-2023	2000	2.83%	0.50%	3.33%	5,330	940	6,270
667GS2035	29-Mar-2023	2000	2.83%	0.50%	3.33%	5,330	940	6,270
726GS2032	28-Dec-2023	2000	1.75%	0.50%	2.25%	3,460	990	4,450
726GS2032	29-Jun-2023	2000	1.75%	0.50%	2.25%	3,480	990	4,470
726GS2032	29-Mar-2023	2000	1.75%	0.50%	2.25%	3,480	1,000	4,480
726GS2032	23-Feb-2023	2000	1.75%	0.50%	2.25%	3,490	1,000	4,480
726GS2032	27-Sep-2023	2000	1.75%	0.50%	2.25%	3,470	990	4,460
726GS2032	27-Apr-2023	2000	1.75%	0.50%	2.25%	3,480	990	4,470
754GS2036	27-Apr-2023	2000	2.29%	0.50%	2.79%	4,630	1,010	5,640
754GS2036	29-Jun-2023	2000	2.29%	0.50%	2.79%	4,620	1,010	5,630
754GS2036	29-Mar-2023	2000	2.29%	0.50%	2.79%	4,630	1,010	5,640
754GS2036	23-Feb-2023	2000	2.29%	0.50%	2.79%	4,640	1,010	5,650
754GS2036	28-Dec-2023	2000	2.29%	0.50%	2.79%	4,600	1,000	5,600
754GS2036	27-Sep-2023	2000	2.29%	0.50%	2.79%	4,610	1,010	5,620
91DTB	27-Jun-2023	2000	0.42%	0.50%	0.92%	780	940	1,720
91DTB	22-Feb-2023	2000	0.42%	0.50%	0.92%	780	940	1,720
91DTB	29-Mar-2023	2000	0.42%	0.50%	0.92%	780	930	1,720
91DTB	26-Apr-2023	2000	0.42%	0.50%	0.92%	780	930	1,720
EURINR	29-Jan-2024	1000	3.08%	0.15%	3.23%	2,910	140	3,050
EURINR	27-Dec-2023	1000	3.08%	0.15%	3.23%	2,890	140	3,030
EURINR	28-Nov-2023	1000	3.08%	0.15%	3.23%	2,880	140	3,020
EURINR	27-Oct-2023	1000	3.08%	0.15%	3.23%	2,860	140	3,000
EURINR	26-Sep-2023	1000	3.08%	0.15%	3.23%	2,850	140	2,990
EURINR	29-Aug-2023	1000	3.09%	0.15%	3.24%	2,840	140	2,980
EURINR	27-Jul-2023	1000	3.09%	0.15%	3.24%	2,820	140	2,960
EURINR	27-Jun-2023	1000	3.09%	0.15%	3.24%	2,810	140	2,950
EURINR	6-Apr-2023	1000	3.09%	0.15%	3.24%	2,780	130	2,910
EURINR	24-Mar-2023	1000	3.09%	0.15%	3.24%	2,770	130	2,900
EURINR	10-Mar-2023	1000	3.09%	0.15%	3.24%	2,760	130	2,900
EURINR	17-Mar-2023	1000	3.09%	0.15%	3.24%	2,770	130	2,900
EURINR	28-Apr-2023	1000	3.09%	0.15%	3.24%	2,780	140	2,920
EURINR	29-May-2023	1000	3.09%	0.15%	3.24%	2,800	140	2,930
EURINR	13-Apr-2023	1000	3.09%	0.15%	3.24%	2,780	130	2,910
EURINR	21-Apr-2023	1000	3.09%	0.15%	3.24%	2,780	140	2,920

EURINR	17-Feb-2023	1000	3.09%	0.15%	3.24%	2,760	130	2,890
EURINR	3-Mar-2023	1000	3.09%	0.15%	3.24%	2,760	130	2,900
EURINR	10-Feb-2023	1000	3.09%	0.15%	3.24%	2,750	130	2,890
EURINR	24-Feb-2023	1000	3.09%	0.15%	3.24%	2,760	130	2,890
EURINR	31-Mar-2023	1000	3.10%	0.15%	3.25%	2,770	130	2,910
EURINR	28-Mar-2023	1000	3.10%	0.15%	3.25%	2,770	130	2,910
EURINR	26-Apr-2023	1000	3.10%	0.15%	3.25%	2,780	130	2,920
EURUSD	29-Jan-2024	1000	3.72%	0.50%	4.22%	3,400	460	3,860
EURUSD	28-Nov-2023	1000	3.72%	0.50%	4.22%	3,390	450	3,840
EURUSD	27-Jul-2023	1000	3.72%	0.50%	4.22%	3,360	450	3,810
EURUSD	27-Dec-2023	1000	3.72%	0.50%	4.22%	3,390	460	3,850
EURUSD	26-Apr-2023	1000	3.72%	0.50%	4.22%	3,330	450	3,780
EURUSD	27-Jun-2023	1000	3.72%	0.50%	4.22%	3,350	450	3,800
EURUSD	29-May-2023	1000	3.72%	0.50%	4.22%	3,340	450	3,790
EURUSD	27-Oct-2023	1000	3.72%	0.50%	4.22%	3,380	450	3,830
EURUSD	28-Mar-2023	1000	3.72%	0.50%	4.22%	3,330	450	3,770
EURUSD	29-Aug-2023	1000	3.72%	0.50%	4.22%	3,360	450	3,820
EURUSD	26-Sep-2023	1000	3.72%	0.50%	4.22%	3,370	450	3,820
EURUSD	24-Feb-2023	1000	3.73%	0.50%	4.23%	3,320	450	3,760
GBPINR	29-Jan-2024	1000	3.77%	0.25%	4.02%	3,900	260	4,160
GBPINR	27-Dec-2023	1000	3.77%	0.25%	4.02%	3,890	260	4,150
GBPINR	28-Nov-2023	1000	3.78%	0.25%	4.03%	3,880	260	4,130
GBPINR	27-Oct-2023	1000	3.78%	0.25%	4.03%	3,860	260	4,120
GBPINR	26-Sep-2023	1000	3.78%	0.25%	4.03%	3,850	260	4,110
GBPINR	29-Aug-2023	1000	3.78%	0.25%	4.03%	3,840	250	4,100
GBPINR	27-Jul-2023	1000	3.78%	0.25%	4.03%	3,830	250	4,080
GBPINR	27-Jun-2023	1000	3.78%	0.25%	4.03%	3,820	250	4,070
GBPINR	6-Apr-2023	1000	3.78%	0.25%	4.03%	3,790	250	4,040
GBPINR	17-Mar-2023	1000	3.78%	0.25%	4.03%	3,780	250	4,030
GBPINR	24-Mar-2023	1000	3.78%	0.25%	4.03%	3,780	250	4,030
GBPINR	10-Mar-2023	1000	3.78%	0.25%	4.03%	3,780	250	4,030
GBPINR	29-May-2023	1000	3.78%	0.25%	4.03%	3,810	250	4,060
GBPINR	28-Apr-2023	1000	3.78%	0.25%	4.03%	3,800	250	4,050
GBPINR	13-Apr-2023	1000	3.78%	0.25%	4.03%	3,790	250	4,040
GBPINR	21-Apr-2023	1000	3.78%	0.25%	4.03%	3,790	250	4,040
GBPINR	17-Feb-2023	1000	3.78%	0.25%	4.03%	3,770	250	4,020
GBPINR	3-Mar-2023	1000	3.78%	0.25%	4.03%	3,780	250	4,030
GBPINR	10-Feb-2023	1000	3.78%	0.25%	4.03%	3,770	250	4,020
GBPINR	24-Feb-2023	1000	3.79%	0.25%	4.04%	3,770	250	4,020
GBPINR	31-Mar-2023	1000	3.79%	0.25%	4.04%	3,790	250	4,040
GBPINR	26-Apr-2023	1000	3.79%	0.25%	4.04%	3,800	250	4,050
GBPINR	28-Mar-2023	1000	3.79%	0.25%	4.04%	3,790	250	4,030
GBPUSD	27-Jul-2023	1000	4.45%	0.50%	4.95%	4,440	500	4,940
GBPUSD	27-Oct-2023	1000	4.45%	0.50%	4.95%	4,450	500	4,950
GBPUSD	24-Feb-2023	1000	4.45%	0.50%	4.95%	4,430	500	4,920
GBPUSD	26-Sep-2023	1000	4.45%	0.50%	4.95%	4,440	500	4,940
GBPUSD	29-Jan-2024	1000	4.45%	0.50%	4.95%	4,450	500	4,950
GBPUSD	27-Jun-2023	1000	4.45%	0.50%	4.95%	4,440	500	4,940
GBPUSD	29-May-2023	1000	4.45%	0.50%	4.95%	4,430	500	4,930
GBPUSD	28-Nov-2023	1000	4.45%	0.50%	4.95%	4,450	500	4,950
GBPUSD	27-Dec-2023	1000	4.45%	0.50%	4.95%	4,450	500	4,950
GBPUSD	26-Apr-2023	1000	4.45%	0.50%	4.95%	4,430	500	4,930
GBPUSD	29-Aug-2023	1000	4.45%	0.50%	4.95%	4,440	500	4,940
GBPUSD	28-Mar-2023	1000	4.45%	0.50%	4.95%	4,430	500	4,930
JPYINR	29-Jan-2024	1000	4.25%	0.35%	4.60%	2,870	240	3,110
JPYINR	27-Dec-2023	1000	4.25%	0.35%	4.60%	2,850	230	3,090
JPYINR	28-Nov-2023	1000	4.26%	0.35%	4.61%	2,840	230	3,070
JPYINR	17-Feb-2023	1000	4.26%	0.35%	4.61%	2,670	220	2,890
JPYINR	27-Oct-2023	1000	4.26%	0.35%	4.61%	2,820	230	3,050
JPYINR	26-Sep-2023	1000	4.26%	0.35%	4.61%	2,800	230	3,030
JPYINR	10-Feb-2023	1000	4.26%	0.35%	4.61%	2,670	220	2,890
JPYINR	24-Feb-2023	1000	4.26%	0.35%	4.61%	2,680	220	2,900

JPYINR	29-Aug-2023	1000	4.26%	0.35%	4.61%	2,780	230	3,010
JPYINR	27-Jul-2023	1000	4.26%	0.35%	4.61%	2,760	230	2,990
JPYINR	27-Jun-2023	1000	4.26%	0.35%	4.61%	2,750	230	2,970
JPYINR	31-Mar-2023	1000	4.26%	0.35%	4.61%	2,700	220	2,920
JPYINR	17-Mar-2023	1000	4.26%	0.35%	4.61%	2,690	220	2,910
JPYINR	6-Apr-2023	1000	4.26%	0.35%	4.61%	2,700	220	2,920
JPYINR	24-Mar-2023	1000	4.26%	0.35%	4.61%	2,690	220	2,920
JPYINR	10-Mar-2023	1000	4.26%	0.35%	4.61%	2,690	220	2,910
JPYINR	29-May-2023	1000	4.26%	0.35%	4.61%	2,730	220	2,950
JPYINR	28-Apr-2023	1000	4.26%	0.35%	4.61%	2,710	220	2,940
JPYINR	21-Apr-2023	1000	4.26%	0.35%	4.61%	2,710	220	2,930
JPYINR	13-Apr-2023	1000	4.26%	0.35%	4.61%	2,710	220	2,930
JPYINR	3-Mar-2023	1000	0.0427	0.0035	0.0462	2680	220	2900
JPYINR	28-Mar-2023	1000	4.27%	0.35%	4.62%	2,700	220	2,920
JPYINR	26-Apr-2023	1000	0.0427	0.0035	0.0462	2710	220	2930
ONMIBOR	28-Apr-2023	2000	124.40%	0.50%	124.90%	16,500	70	16,560
ONMIBOR	28-Feb-2023	2000	124.40%	0.50%	124.90%	15,820	60	15,880
ONMIBOR	31-Mar-2023	2000	1.244	0.005	1.249	16650	70	16720
ONMIBOR	30-Jun-2023	2000	1.244	0.005	1.249	16340	70	16410
ONMIBOR	29-Dec-2023	2000	124.40%	0.50%	124.90%	15,650	60	15,710
ONMIBOR	29-Sep-2023	2000	1.244	0.005	1.249	16270	70	16330
USDINR	6-Apr-2023	1000	0.0195	0.005	0.0245	1620	420	2040
USDINR	13-Apr-2023	1000	0.0195	0.005	0.0245	1620	420	2040
USDINR	21-Apr-2023	1000	1.95%	0.50%	2.45%	1,620	420	2,040
USDINR	10-Feb-2023	1000	1.95%	0.50%	2.45%	1,610	410	2,030
USDINR	17-Feb-2023	1000	0.0195	0.005	0.0245	1610	410	2030
USDINR	24-Feb-2023	1000	0.0195	0.005	0.0245	1610	410	2030
USDINR	3-Mar-2023	1000	0.0195	0.005	0.0245	1610	410	2030
USDINR	31-Mar-2023	1000	0.0195	0.005	0.0245	1620	420	2030
USDINR	10-Mar-2023	1000	0.0195	0.005	0.0245	1620	410	2030
USDINR	17-Mar-2023	1000	0.0195	0.005	0.0245	1620	410	2030
USDINR	26-Apr-2023	1000	0.0195	0.005	0.0245	1620	420	2040
USDINR	24-Mar-2023	1000	0.0195	0.005	0.0245	1620	410	2030
USDINR	28-Mar-2023	1000	0.0195	0.005	0.0245	1620	410	2030
USDINR	29-May-2023	1000	0.0195	0.005	0.0245	1630	420	2040
USDINR	28-Apr-2023	1000	0.0195	0.005	0.0245	1620	420	2040
USDINR	27-Jun-2023	1000	0.0195	0.005	0.0245	1630	420	2050
USDINR	27-Jul-2023	1000	0.0195	0.005	0.0245	1630	420	2050
USDINR	29-Aug-2023	1000	0.0196	0.005	0.0246	1640	420	2060
USDINR	26-Sep-2023	1000	0.0196	0.005	0.0246	1640	420	2060
USDINR	27-Oct-2023	1000	0.0196	0.005	0.0246	1650	420	2070
USDINR	28-Nov-2023	1000	0.0196	0.005	0.0246	1650	420	2070
USDINR	27-Dec-2023	1000	0.0196	0.005	0.0246	1650	420	2080
USDINR	29-Jan-2024	1000	0.0196	0.005	0.0246	1660	420	2080
USDJPY	27-Jul-2023	1000	0.0478	0.005	0.0528	3870	400	4270
USDJPY	29-May-2023	1000	0.0478	0.005	0.0528	3900	410	4300
USDJPY	29-Jan-2024	1000	0.0478	0.005	0.0528	3780	400	4170
USDJPY	27-Dec-2023	1000	0.0478	0.005	0.0528	3790	400	4190
USDJPY	29-Aug-2023	1000	0.0478	0.005	0.0528	3850	400	4260
USDJPY	28-Mar-2023	1000	0.0478	0.005	0.0528	3930	410	4340
USDJPY	26-Sep-2023	1000	0.0478	0.005	0.0528	3840	400	4240
USDJPY	27-Jun-2023	1000	0.0478	0.005	0.0528	3880	410	4290
USDJPY	28-Nov-2023	1000	0.0478	0.005	0.0528	3810	400	4210
USDJPY	27-Oct-2023	1000	0.0478	0.005	0.0528	3820	400	4220
USDJPY	26-Apr-2023	1000	0.0478	0.005	0.0528	3910	410	4320
USDJPY	24-Feb-2023	1000	0.0478	0.005	0.0528	3940	410	4360