

CURRENCY MARGIN

Symbol	Expiry	SPANMgn%	ExpMgn%	TotalMgn%	SPANMgn/Share	ExpMgn/Share	TotalMgn/Share	SPANMgn/Lot	ExpMgn/Lot	TotalMgn/Lot
EURINR	27-Jul-2018	2.01%	0.30%	2.31%	1.61	0.24	1.85	1,610.80	240.75	1,851.55
EURINR	27-Jun-2018	2.01%	0.30%	2.31%	1.60	0.24	1.84	1,602.44	239.45	1,841.89
EURINR	29-May-2018	2.01%	0.30%	2.31%	1.59	0.24	1.83	1,594.40	238.20	1,832.60
EURINR	26-Apr-2018	2.01%	0.30%	2.31%	1.59	0.24	1.82	1,585.30	236.78	1,822.08
EURINR	28-Mar-2018	2.01%	0.30%	2.31%	1.58	0.24	1.81	1,577.35	235.55	1,812.90
EURINR	26-Feb-2018	2.01%	0.30%	2.31%	1.57	0.23	1.80	1,569.16	234.28	1,803.44
EURINR	29-Jan-2018	2.01%	0.30%	2.31%	1.56	0.23	1.79	1,561.56	232.90	1,794.46
EURINR	27-Dec-2017	2.01%	0.30%	2.31%	1.55	0.23	1.78	1,552.65	231.55	1,784.20
EURINR	28-Nov-2017	2.01%	0.30%	2.31%	1.54	0.23	1.78	1,544.86	230.37	1,775.23
EURINR	27-Oct-2017	2.01%	0.30%	2.31%	1.54	0.23	1.77	1,536.31	228.88	1,765.19
EURINR	29-Aug-2017	2.01%	0.30%	2.31%	1.52	0.23	1.75	1,520.67	226.52	1,747.19
EURINR	27-Sep-2017	2.01%	0.30%	2.31%	1.53	0.23	1.76	1,528.34	227.66	1,756.00
GBPINR	27-Jul-2018	2.00%	0.50%	2.50%	1.78	0.44	2.22	1,779.95	444.79	2,224.74
GBPINR	27-Jun-2018	2.00%	0.50%	2.50%	1.77	0.44	2.21	1,771.69	442.69	2,214.38
GBPINR	29-May-2018	2.00%	0.50%	2.50%	1.76	0.44	2.20	1,763.74	440.66	2,204.40
GBPINR	26-Apr-2018	2.00%	0.50%	2.50%	1.75	0.44	2.19	1,754.74	438.36	2,193.10
GBPINR	28-Mar-2018	2.00%	0.50%	2.50%	1.75	0.44	2.18	1,746.86	436.36	2,183.22
GBPINR	26-Feb-2018	2.00%	0.50%	2.50%	1.74	0.43	2.17	1,738.76	434.30	2,173.06
GBPINR	29-Jan-2018	2.00%	0.50%	2.50%	1.73	0.43	2.16	1,731.22	432.22	2,163.45
GBPINR	27-Dec-2017	2.00%	0.50%	2.50%	1.72	0.43	2.15	1,722.39	430.00	2,152.39
GBPINR	29-Aug-2017	2.00%	0.50%	2.50%	1.69	0.42	2.11	1,690.63	421.78	2,112.41
GBPINR	27-Sep-2017	2.00%	0.50%	2.50%	1.70	0.42	2.12	1,698.25	423.65	2,121.90
GBPINR	27-Oct-2017	2.01%	0.50%	2.51%	1.71	0.43	2.13	1,706.17	425.39	2,131.56
GBPINR	28-Nov-2017	2.01%	0.50%	2.51%	1.71	0.43	2.14	1,714.66	426.25	2,140.91
JPYINR	27-Jul-2018	2.31%	0.70%	3.01%	1.42	0.43	1.85	1,420.79	429.68	1,850.47
JPYINR	27-Jun-2018	2.32%	0.70%	3.02%	1.41	0.43	1.84	1,413.85	427.47	1,841.32
JPYINR	29-May-2018	2.32%	0.70%	3.02%	1.41	0.43	1.83	1,407.17	425.34	1,832.51
JPYINR	26-Apr-2018	2.32%	0.70%	3.02%	1.40	0.42	1.82	1,399.61	422.92	1,822.53
JPYINR	28-Mar-2018	2.32%	0.70%	3.02%	1.39	0.42	1.81	1,393.00	420.82	1,813.82
JPYINR	26-Feb-2018	2.32%	0.70%	3.02%	1.39	0.42	1.80	1,386.19	418.65	1,804.84
JPYINR	29-Jan-2018	2.32%	0.70%	3.02%	1.38	0.42	1.80	1,379.86	416.26	1,796.12
JPYINR	27-Dec-2017	2.32%	0.70%	3.02%	1.37	0.41	1.79	1,372.45	413.96	1,786.41
JPYINR	28-Nov-2017	2.32%	0.70%	3.02%	1.37	0.41	1.78	1,365.97	411.95	1,777.92
JPYINR	27-Sep-2017	2.32%	0.70%	3.02%	1.35	0.41	1.76	1,352.21	407.63	1,759.84
JPYINR	29-Aug-2017	2.32%	0.70%	3.02%	1.35	0.41	1.75	1,345.82	405.68	1,751.50
JPYINR	27-Oct-2017	2.32%	0.70%	3.02%	1.36	0.41	1.77	1,358.85	409.60	1,768.46
USDINR	27-Jul-2018	1.01%	1.00%	2.01%	0.68	0.67	1.35	678.59	672.10	1,350.69
USDINR	27-Jun-2018	1.01%	1.00%	2.01%	0.68	0.67	1.35	676.01	669.52	1,345.54
USDINR	26-Feb-2018	1.01%	1.00%	2.01%	0.67	0.66	1.32	665.69	659.22	1,324.92
USDINR	29-Aug-2017	1.01%	1.00%	2.01%	0.65	0.64	1.29	650.55	644.00	1,294.55
USDINR	27-Oct-2017	1.01%	1.00%	2.01%	0.66	0.65	1.30	655.44	648.83	1,304.27
USDINR	27-Sep-2017	1.01%	1.00%	2.01%	0.65	0.65	1.30	652.95	646.33	1,299.28
USDINR	28-Nov-2017	1.01%	1.00%	2.01%	0.66	0.65	1.31	658.12	651.22	1,309.34
USDINR	27-Dec-2017	1.01%	1.00%	2.01%	0.66	0.65	1.31	660.55	653.55	1,314.10
USDINR	29-Jan-2018	1.01%	1.00%	2.01%	0.66	0.66	1.32	663.32	656.05	1,319.37
USDINR	28-Mar-2018	1.01%	1.00%	2.01%	0.67	0.66	1.33	668.23	660.70	1,328.93
USDINR	26-Apr-2018	1.01%	1.00%	2.01%	0.67	0.66	1.33	670.70	662.50	1,333.20
USDINR	29-May-2018	1.01%	1.00%	2.01%	0.67	0.66	1.34	673.52	665.00	1,338.52