



Margin Details & Position Limits

As on Date : 22-FEB-19

Sr No.	Scrip	Contact	Rate	Lot Size	SPAN * Margin %	SPAN Amount(A)	Exposure Margin%	Exposure Mrgn Amt(B)	Total %	Total Amount	Spread Margin N Month	Position Limit Client-wise(Per Lot)	Position Limit TM-wise(Lot)	Position Limit TM/Prop(Lot)	PDEOD Open-Int (Lot)
1	91DTB	20190227	93.7925	2000	0.0535	100.32	0.03	56.28	0.0835	156.60	100	15000	50000	50000	0
2	91DTB	20190327	93.8625	2000	0.0533	100.00	0.03	56.32	0.0833	156.32					
3	91DTB	20190424	93.9225	2000	0.0532	100.00	0.03	56.35	0.0832	156.35					
4	91DTB	20190626	94.0700	2000	0.0532	100.00	0.03	56.44	0.0832	156.44					
5	EURINR	20190226	80.8950	1000	2.0125	1627.99	0.30	242.69	2.3125	1870.68	710	5295	50000	50000	88263
6	EURINR	20190327	81.2950	1000	2.0146	1637.75	0.30	243.89	2.3146	1881.64					
7	EURINR	20190426	81.8125	1000	2.0142	1647.90	0.30	245.44	2.3142	1893.34					
8	EURINR	20190529	82.4500	1000	2.0123	1659.15	0.30	247.35	2.3123	1906.50					
9	EURINR	20190626	82.8900	1000	2.0132	1668.74	0.30	248.67	2.3132	1917.41					
10	EURINR	20190729	83.4475	1000	2.0134	1680.13	0.30	250.34	2.3134	1930.47					
11	EURINR	20190828	83.9550	1000	2.0136	1690.55	0.30	251.87	2.3136	1942.42					
12	EURINR	20190926	84.3850	1000	2.0154	1700.68	0.30	253.16	2.3154	1953.84					
13	EURINR	20191029	84.9400	1000	2.0159	1712.28	0.30	254.82	2.3159	1967.10					
14	EURINR	20191127	85.4300	1000	2.0163	1722.54	0.30	256.29	2.3163	1978.83					
15	EURINR	20191227	85.9425	1000	2.0167	1733.22	0.30	257.83	2.3167	1991.05					
16	EURINR	20200129	86.5075	1000	2.0172	1745.04	0.30	259.52	2.3172	2004.56					
17	EURUSD	20190226	80.8950	1000	2.0055	1622.37	1.00	808.95	3.0055	2431.32	1504	10000	100000	100000	32256
18	EURUSD	20190327	81.0675	1000	2.0060	1626.25	1.00	810.68	3.0060	2436.93					
19	EURUSD	20190426	81.2725	1000	2.0059	1630.26	1.00	812.73	3.0059	2442.99					
20	EURUSD	20190529	81.4950	1000	2.0059	1634.69	1.00	814.95	3.0059	2449.64					
21	EURUSD	20190626	81.6800	1000	2.0059	1638.45	1.00	816.80	3.0059	2455.25					
22	EURUSD	20190729	81.9000	1000	2.0060	1642.90	1.00	819.00	3.0060	2461.90					
23	EURUSD	20190828	82.0975	1000	2.0061	1646.96	1.00	820.98	3.0061	2467.94					
24	EURUSD	20190926	82.3200	1000	2.0055	1650.89	1.00	823.20	3.0055	2474.09					
25	EURUSD	20191029	82.5475	1000	2.0054	1655.38	1.00	825.48	3.0054	2480.86					
26	EURUSD	20191127	82.7450	1000	2.0054	1659.33	1.00	827.45	3.0054	2486.78					
27	EURUSD	20191227	82.9525	1000	2.0053	1663.42	1.00	829.53	3.0053	2492.95					
28	EURUSD	20200129	83.1800	1000	2.0052	1667.94	1.00	831.80	3.0052	2499.74					
29	679GS2027	20190228	95.0050	2000	1.5000	2850.15	0.50	950.05	2.0000	3800.20	1501	10000	30000	30000	0
30	679GS2027	20190328	94.9625	2000	1.5000	2848.88	0.50	949.63	2.0000	3798.51					
31	679GS2027	20190425	94.9150	2000	1.5000	2847.45	0.50	949.15	2.0000	3796.60					
32	717GS2028	20190228	97.5725	2000	1.5000	2927.18	0.50	975.73	2.0000	3902.91	1503				109947



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33	717GS2028	20190328	97.4600	2000	1.5000	2923.80	0.50	974.60	2.0000	3898.40					
34	717GS2028	20190425	97.3900	2000	1.5000	2921.70	0.50	973.90	2.0000	3895.60					
35	717GS2028	20190627	97.1950	2000	1.5000	2915.85	0.50	971.95	2.0000	3887.80					
36	717GS2028	20190926	96.9050	2000	1.5000	2907.15	0.50	969.05	2.0000	3876.20					
37	717GS2028	20191226	96.5800	2000	1.5000	2897.40	0.50	965.80	2.0000	3863.20					
38	726GS2029	20190228	99.3075	2000	1.5000	2979.23	0.50	993.08	2.0000	3972.31	1502				500
39	726GS2029	20190328	99.2450	2000	1.5000	2977.35	0.50	992.45	2.0000	3969.80					
40	726GS2029	20190425	99.1775	2000	1.5000	2975.33	0.50	991.78	2.0000	3967.11					
41	726GS2029	20190627	98.9825	2000	1.5000	2969.47	0.50	989.83	2.0000	3959.30					
42	726GS2029	20190926	98.7000	2000	1.5000	2961.00	0.50	987.00	2.0000	3948.00					
43	726GS2029	20191226	98.3775	2000	1.5000	2951.33	0.50	983.78	2.0000	3935.11					
44	668GS2031	20190228	91.9275	2000	1.5000	2757.83	0.50	919.28	2.0000	3677.11	1502	10000	30000	30000	1250
45	668GS2031	20190328	91.8775	2000	1.5000	2756.33	0.50	918.78	2.0000	3675.11					
46	668GS2031	20190425	91.8125	2000	1.5000	2754.38	0.50	918.13	2.0000	3672.51					
47	668GS2031	20190627	91.6275	2000	1.5000	2748.83	0.50	916.28	2.0000	3665.11					
48	668GS2031	20190926	91.3925	2000	1.5000	2741.78	0.50	913.93	2.0000	3655.71					
49	668GS2031	20191226	91.0875	2000	1.5000	2732.63	0.50	910.88	2.0000	3643.51					
50	761GS2030	20190228	99.5775	2000	1.5000	2987.33	0.50	995.78	2.0000	3983.11	1502				0
51	761GS2030	20190328	99.4975	2000	1.5000	2984.93	0.50	994.98	2.0000	3979.91					
52	761GS2030	20190425	99.4125	2000	1.5000	2982.38	0.50	994.13	2.0000	3976.51					
53	788GS2030	20190228	101.9300	2000	1.5000	3057.90	0.50	1019.30	2.0000	4077.20	3058				0
54	768GS2023	20190228	102.4575	2000	1.5000	3073.73	0.50	1024.58	2.0000	4098.31	1502				0
55	768GS2023	20190328	102.3825	2000	1.5000	3071.48	0.50	1023.83	2.0000	4095.31					
56	768GS2023	20190425	102.3000	2000	1.5000	3069.00	0.50	1023.00	2.0000	4092.00					
57	768GS2023	20190627	102.0650	2000	1.5000	3061.95	0.50	1020.65	2.0000	4082.60					
58	768GS2023	20190926	101.7250	2000	1.5000	3051.75	0.50	1017.25	2.0000	4069.00					
59	GBPINR	20190226	93.1025	1000	2.0057	1867.37	0.50	465.51	2.5057	2332.88	1509	5000	50000	50000	54714
60	GBPINR	20190327	93.5000	1000	2.0072	1876.77	0.50	467.50	2.5072	2344.27					
61	GBPINR	20190426	93.9975	1000	2.0070	1886.55	0.50	469.99	2.5070	2356.54					
62	GBPINR	20190529	94.3975	1000	2.0100	1897.36	0.50	471.99	2.5100	2369.35					
63	GBPINR	20190626	94.7500	1000	2.0122	1906.58	0.50	473.75	2.5122	2380.33					
64	GBPINR	20190729	95.2500	1000	2.0131	1917.51	0.50	476.25	2.5131	2393.76					



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65	GBPINR	20190828	95.8375	1000	2.0112	1927.49	0.50	479.19	2.5112	2406.68					
66	GBPINR	20190926	96.2225	1000	2.0133	1937.20	0.50	481.11	2.5133	2418.31					
67	GBPINR	20191029	96.7450	1000	2.0139	1948.30	0.50	483.73	2.5139	2432.03					
68	GBPINR	20191127	97.2050	1000	2.0144	1958.10	0.50	486.03	2.5144	2444.13					
69	GBPINR	20191227	97.6825	1000	2.0150	1968.30	0.50	488.41	2.5150	2456.71					
70	GBPINR	20200129	98.2100	1000	2.0157	1979.58	0.50	491.05	2.5157	2470.63					
71	GBPUSD	20190226	93.1425	1000	2.0068	1869.20	1.00	931.43	3.0068	2800.63	1503	10000	100000	100000	2065
72	GBPUSD	20190327	93.1975	1000	2.0085	1871.87	1.00	931.98	3.0085	2803.85					
73	GBPUSD	20190426	93.3975	1000	2.0072	1874.64	1.00	933.98	3.0072	2808.62					
74	GBPUSD	20190529	93.5550	1000	2.0070	1877.69	1.00	935.55	3.0070	2813.24					
75	GBPUSD	20190626	93.6475	1000	2.0078	1880.29	1.00	936.48	3.0078	2816.77					
76	GBPUSD	20190729	93.7975	1000	2.0079	1883.35	1.00	937.98	3.0079	2821.33					
77	GBPUSD	20190828	93.9250	1000	2.0081	1886.14	1.00	939.25	3.0081	2825.39					
78	GBPUSD	20190926	94.0800	1000	2.0077	1888.84	1.00	940.80	3.0077	2829.64					
79	GBPUSD	20191029	94.2300	1000	2.0078	1891.92	1.00	942.30	3.0078	2834.22					
80	GBPUSD	20191127	94.3575	1000	2.0079	1894.62	1.00	943.58	3.0079	2838.20					
81	GBPUSD	20191227	94.4925	1000	2.0080	1897.43	1.00	944.93	3.0080	2842.36					
82	GBPUSD	20200129	94.6425	1000	2.0081	1900.52	1.00	946.43	3.0081	2846.95					
83	JPYINR	20190226	64.3725	1000	2.3053	1483.98	0.70	450.61	3.0053	1934.59	608	2626	20000	20000	43777
84	JPYINR	20190327	64.6650	1000	2.3081	1492.56	0.70	452.66	3.0081	1945.22					
85	JPYINR	20190426	65.0750	1000	2.3073	1501.50	0.70	455.53	3.0073	1957.03					
86	JPYINR	20190529	65.5900	1000	2.3043	1511.38	0.70	459.13	3.0043	1970.51					
87	JPYINR	20190626	65.9200	1000	2.3056	1519.82	0.70	461.44	3.0056	1981.26					
88	JPYINR	20190729	66.3450	1000	2.3059	1529.83	0.70	464.42	3.0059	1994.25					
89	JPYINR	20190828	66.7325	1000	2.3062	1538.99	0.70	467.13	3.0062	2006.12					
90	JPYINR	20190926	67.0625	1000	2.3081	1547.89	0.70	469.44	3.0081	2017.33					
91	JPYINR	20191029	67.4875	1000	2.3087	1558.09	0.70	472.41	3.0087	2030.50					
92	JPYINR	20191127	67.8625	1000	2.3092	1567.10	0.70	475.04	3.0092	2042.14					
93	JPYINR	20191227	68.2525	1000	2.3098	1576.48	0.70	477.77	3.0098	2054.25					
94	JPYINR	20200129	68.6850	1000	2.3103	1586.86	0.70	480.80	3.0103	2067.66					
95	USDINR	20190226	71.2525	1000	1.2200	869.25	1.00	712.53	2.2200	1581.78	403	318012	795030	795030	5300206
96	USDINR	20190327	71.4900	1000	1.2203	872.38	1.00	714.90	2.2203	1587.28					



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97	USDINR	20190426	71.7700	1000	1.2201	875.63	1.00	717.70	2.2201	1593.33					
98	USDINR	20190529	72.0050	1000	1.2210	879.21	1.00	720.05	2.2210	1599.26					
99	USDINR	20190626	72.2375	1000	1.2213	882.27	1.00	722.38	2.2213	1604.65					
100	USDINR	20190729	72.4425	1000	1.2229	885.88	1.00	724.43	2.2229	1610.31					
101	USDINR	20190828	72.6675	1000	1.2236	889.18	1.00	726.68	2.2236	1615.86					
102	USDINR	20190926	72.9200	1000	1.2238	892.38	1.00	729.20	2.2238	1621.58					
103	USDINR	20191029	73.1500	1000	1.2249	896.03	1.00	731.50	2.2249	1627.53					
104	USDINR	20191127	73.3300	1000	1.2263	899.26	1.00	733.30	2.2263	1632.56					
105	USDINR	20191227	73.5775	1000	1.2267	902.60	1.00	735.78	2.2267	1638.38					
106	USDINR	20200129	73.8000	1000	1.2280	906.30	1.00	738.00	2.2280	1644.30					
107	USDJPY	20190226	71.0575	1000	2.0079	1426.79	1.00	710.58	3.0079	2137.37	1503	10000	100000	100000	363
108	USDJPY	20190327	70.9100	1000	2.0077	1423.68	1.00	709.10	3.0077	2132.78					
109	USDJPY	20190426	70.7475	1000	2.0078	1420.48	1.00	707.48	3.0078	2127.96					
110	USDJPY	20190529	70.5700	1000	2.0079	1416.97	1.00	705.70	3.0079	2122.67					
111	USDJPY	20190626	70.4350	1000	2.0075	1413.99	1.00	704.35	3.0075	2118.34					
112	USDJPY	20190729	70.2675	1000	2.0073	1410.49	1.00	702.68	3.0073	2113.17					
113	USDJPY	20190828	70.1075	1000	2.0074	1407.32	1.00	701.08	3.0074	2108.40					
114	USDJPY	20190926	69.9325	1000	2.0080	1404.26	1.00	699.33	3.0080	2103.59					
115	USDJPY	20191029	69.7525	1000	2.0082	1400.79	1.00	697.53	3.0082	2098.32					
116	USDJPY	20191127	69.6050	1000	2.0081	1397.74	1.00	696.05	3.0081	2093.79					
117	USDJPY	20191227	69.4450	1000	2.0082	1394.60	1.00	694.45	3.0082	2089.05					
118	USDJPY	20200129	69.2700	1000	2.0083	1391.15	1.00	692.70	3.0083	2083.85					

*** End of Report ***

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Symbol	Client Wise Position Limit,Category 3 FPI	TM Wise Position Limit(Bank-Non Bank) Category I & II FPI and DIIs	Proprietary Position Limit Of Non Bank Tms
GBPUSD	Higher of 6% of the total open Interest or 10 million GBP	Higher of 15% of the total open Interest or 100 million GBP	Higher of 15% of the total open Interest or 50 million GBP
USDJPY	Higher of 6% of the total open Interest or 10 million USD	Higher of 15% of the total open Interest or 100 million USD	Higher of 15% of the total open Interest or 50 million USD
USDINR	Higher of 6% of the total open Interest or 10 million USD	Higher of 15% of the total open Interest or 100 million USD	Higher of 15% of the total open Interest or 50 million USD
JPYINR	Higher of 6% of the total open Interest or 200 million JPY	Higher of 15% of the total open Interest or 2000 million JPY	Higher of 15% of the total open Interest or 1000 million JPY
GBPINR	Higher of 6% of the total open Interest or 5 million GBP	Higher of 15% of the total open Interest or 50 million GBP	Higher of 15% of the total open Interest or 25 million GBP
EURINR	Higher of 6% of the total open Interest or 5 million EUR	Higher of 15% of the total open Interest or 50 million EUR	Higher of 15% of the total open Interest or 25 million EUR
FUTIRF	Higher of 3% of the total open Interest or Rs.200 Cr	Higher of 10% of the total open Interest or Rs.600 Cr	
91DTB	Higher of 3% of the total open Interest or Rs.200 Cr	Higher of 15% of the total open Interest or Rs.1000 Cr	
EURUSD	Higher of 6% of the total open Interest or 10 million EUR	Higher of 15% of the total open Interest or 100 million EUR	Higher of 15% of the total open Interest or 50 million EUR

*Permitted Lot Size for JPYINR is 100,000. Since price quotation is for 100 Japanese Yen, lot size on trading system shall be 1000 Japanese Yen

*The SPAN margin % has been rounded off to the fourth decimal point. PDEOD = Previous Day's End-Of-Day

Note:-

- (a) Domestic clients/FPIs may take long or short position without having to establish existence of underlying exposure, upto a single limit of USD 100 million equivalent, across all currency pairs involving INR, put together, and combined across all the stock exchanges.
- (b) If position is in excess of USD 100 million equivalent, clients shall provide disclosure of underlying exposure to TM as per existing practice.
- (c) FPI shall ensure that their short positions at all stock exchanges across all contracts, in FCY-INR pairs do not exceed USD 100 million

* The total gross short (sold) position of each FPI in IRF contracts shall not exceed its long position in G-Secs and in IRF, at any point of time

* The total gross long (bought) position in Cash and IRF markets taken together for all FPIs shall not exceed the aggregate permissible limit for investment in G-Secs for FPIs

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 NSE

Client-wise Position Limit & TM-wise Position Limit for USDINR contracts are across all contracts (Both futures & options Contract).

Conversation Of USD 5 Million Into Respective Currency pair for Quarter May 2018 - Jul 2018

Currency Pair	Position limit In millions	Position limit in Lot size
EURINR	Euro 0.84 Million	840

Prod Group	Scrip Code
FUTIRC-10	679GS2027

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GBPINR	GBP 0.73 Million	730
JPYINR	JPY 108.88 Million	1088.80

<i>FUTIRC-10</i>	<i>697GS2026</i>
<i>FUTIRC-10</i>	<i>717GS2028</i>
<i>FUTIRC-10</i>	<i>726GS2029</i>
<i>FUTIRC-13</i>	<i>668GS2031</i>
<i>FUTIRC-13</i>	<i>679GS2029</i>
<i>FUTIRC-13</i>	<i>761GS2030</i>
<i>FUTIRC-13</i>	<i>788GS2030</i>
<i>FUTIRC-6</i>	<i>684GS2022</i>
<i>FUTIRC-6</i>	<i>768GS2023</i>