



## Margin Details &amp; Position Limits

As on Date : 19-MAY-16

| 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     | 201606  | 93.4200  | 2000     | 0.0535          | 100.00         | 0.03             | 56.05                | 0.0835  | 156.05       | 100                   | 15000                               | 50000                        | 50000                       | 0                    |
| 2      | 91DTB     | 201607  | 93.4900  | 2000     | 0.0535          | 100.00         | 0.03             | 56.09                | 0.0835  | 156.09       |                       |                                     |                              |                             |                      |
| 3      | 91DTB     | 201609  | 93.7200  | 2000     | 0.0534          | 100.00         | 0.03             | 56.23                | 0.0834  | 156.23       |                       |                                     |                              |                             |                      |
| 4      | EURINR    | 201605  | 75.7500  | 1000     | 2.0037          | 1517.81        | 0.30             | 227.25               | 2.3037  | 1745.06      | 710                   | 5097                                | 50000                        | 50000                       | 84962                |
| 5      | EURINR    | 201606  | 76.1900  | 1000     | 2.0051          | 1527.70        | 0.30             | 228.57               | 2.3051  | 1756.27      |                       |                                     |                              |                             |                      |
| 6      | EURINR    | 201607  | 76.6600  | 1000     | 2.0046          | 1536.72        | 0.30             | 229.98               | 2.3046  | 1766.70      |                       |                                     |                              |                             |                      |
| 7      | EURINR    | 201608  | 77.1700  | 1000     | 2.0047          | 1547.05        | 0.30             | 231.51               | 2.3047  | 1778.56      |                       |                                     |                              |                             |                      |
| 8      | EURINR    | 201609  | 77.6900  | 1000     | 2.0035          | 1556.50        | 0.30             | 233.07               | 2.3035  | 1789.57      |                       |                                     |                              |                             |                      |
| 9      | EURINR    | 201610  | 78.1500  | 1000     | 2.0030          | 1565.37        | 0.30             | 234.45               | 2.3030  | 1799.82      |                       |                                     |                              |                             |                      |
| 10     | EURINR    | 201611  | 78.6800  | 1000     | 2.0029          | 1575.90        | 0.30             | 236.04               | 2.3029  | 1811.94      |                       |                                     |                              |                             |                      |
| 11     | EURINR    | 201612  | 79.2000  | 1000     | 2.0019          | 1585.52        | 0.30             | 237.60               | 2.3019  | 1823.12      |                       |                                     |                              |                             |                      |
| 12     | EURINR    | 201701  | 79.7000  | 1000     | 2.0015          | 1595.21        | 0.30             | 239.10               | 2.3015  | 1834.31      |                       |                                     |                              |                             |                      |
| 13     | EURINR    | 201702  | 80.1700  | 1000     | 2.0011          | 1604.30        | 0.30             | 240.51               | 2.3011  | 1844.81      |                       |                                     |                              |                             |                      |
| 14     | EURINR    | 201703  | 80.7200  | 1000     | 2.0009          | 1615.09        | 0.30             | 242.16               | 2.3009  | 1857.25      |                       |                                     |                              |                             |                      |
| 15     | EURINR    | 201704  | 79.5900  | 1000     | 2.0408          | 1624.29        | 0.30             | 238.77               | 2.3408  | 1863.06      |                       |                                     |                              |                             |                      |
| 16     | 759GS2026 | 201605  | 100.7000 | 2000     | 1.5000          | 3021.08        | 0.50             | 1007.00              | 2.0000  | 4028.08      | 1501                  | 10000                               | 30000                        | 30000                       | 79456                |
| 17     | 759GS2026 | 201606  | 100.6700 | 2000     | 1.5000          | 3020.10        | 0.50             | 1006.70              | 2.0000  | 4026.80      |                       |                                     |                              |                             |                      |
| 18     | 759GS2026 | 201607  | 100.6200 | 2000     | 1.4999          | 3018.45        | 0.50             | 1006.20              | 1.9999  | 4024.65      |                       |                                     |                              |                             |                      |
| 19     | 759GS2026 | 201609  | 100.4700 | 2000     | 1.5000          | 3014.18        | 0.50             | 1004.70              | 2.0000  | 4018.88      |                       |                                     |                              |                             |                      |
| 20     | 759GS2026 | 201612  | 100.2500 | 2000     | 1.4999          | 3007.35        | 0.50             | 1002.50              | 1.9999  | 4009.85      |                       |                                     |                              |                             |                      |
| 21     | 759GS2026 | 201703  | 99.9800  | 2000     | 1.5000          | 2999.40        | 0.50             | 999.80               | 2.0000  | 3999.20      |                       |                                     |                              |                             |                      |
| 22     | 772GS2025 | 201605  | 100.4200 | 2000     | 1.5000          | 3012.60        | 0.50             | 1004.20              | 2.0000  | 4016.80      | 1502                  |                                     |                              |                             | 74837                |
| 23     | 772GS2025 | 201606  | 100.3400 | 2000     | 1.5000          | 3010.28        | 0.50             | 1003.40              | 2.0000  | 4013.68      |                       |                                     |                              |                             |                      |
| 24     | 772GS2025 | 201607  | 100.2500 | 2000     | 1.5000          | 3007.43        | 0.50             | 1002.50              | 2.0000  | 4009.93      |                       |                                     |                              |                             |                      |
| 25     | 772GS2025 | 201609  | 100.0900 | 2000     | 1.5000          | 3002.63        | 0.50             | 1000.90              | 2.0000  | 4003.53      |                       |                                     |                              |                             |                      |
| 26     | 772GS2025 | 201612  | 99.8100  | 2000     | 1.5001          | 2994.45        | 0.50             | 998.10               | 2.0001  | 3992.55      |                       |                                     |                              |                             |                      |
| 27     | 772GS2025 | 201703  | 99.5200  | 2000     | 1.5000          | 2985.60        | 0.50             | 995.20               | 2.0000  | 3980.80      |                       |                                     |                              |                             |                      |
| 28     | 840GS2024 | 201605  | 104.1500 | 2000     | 1.5000          | 3124.43        | 0.50             | 1041.50              | 2.0000  | 4165.93      | 1504                  |                                     |                              |                             | 0                    |
| 29     | 840GS2024 | 201606  | 104.0300 | 2000     | 1.5000          | 3120.82        | 0.50             | 1040.30              | 2.0000  | 4161.12      |                       |                                     |                              |                             |                      |
| 30     | 840GS2024 | 201607  | 103.9100 | 2000     | 1.5000          | 3117.30        | 0.50             | 1039.10              | 2.0000  | 4156.40      |                       |                                     |                              |                             |                      |
| 31     | 759GS2029 | 201605  | 99.3800  | 2000     | 1.4999          | 2981.25        | 0.50             | 993.80               | 1.9999  | 3975.05      | 1504                  | 10000                               | 30000                        | 30000                       | 2455                 |
| 32     | 759GS2029 | 201606  | 99.2400  | 2000     | 1.5000          | 2977.20        | 0.50             | 992.40               | 2.0000  | 3969.60      |                       |                                     |                              |                             |                      |



## Margin Details &amp; Position Limits

As on Date : 19-MAY-16

| 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) |
|--------|-----------|---------|----------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|-------------------------------------|------------------------------|-----------------------------|----------------------|
| 33     | 759GS2029 | 201607  | 99.1600  | 2000     | 1.4999          | 2974.65        | 0.50             | 991.60               | 1.9999  | 3966.25      |                       |                                     |                              |                             |                      |
| 34     | 759GS2029 | 201609  | 99.0200  | 2000     | 1.4999          | 2970.45        | 0.50             | 990.20               | 1.9999  | 3960.65      |                       |                                     |                              |                             |                      |
| 35     | 759GS2029 | 201612  | 98.7400  | 2000     | 1.5000          | 2962.20        | 0.50             | 987.40               | 2.0000  | 3949.60      |                       |                                     |                              |                             |                      |
| 36     | 759GS2029 | 201703  | 98.4700  | 2000     | 1.5000          | 2954.18        | 0.50             | 984.70               | 2.0000  | 3938.88      |                       |                                     |                              |                             |                      |
| 37     | 788GS2030 | 201605  | 100.7700 | 2000     | 1.5000          | 3023.03        | 0.50             | 1007.70              | 2.0000  | 4030.73      | 1500                  |                                     |                              |                             | 35204                |
| 38     | 788GS2030 | 201606  | 100.7600 | 2000     | 1.5000          | 3022.80        | 0.50             | 1007.60              | 2.0000  | 4030.40      |                       |                                     |                              |                             |                      |
| 39     | 788GS2030 | 201607  | 100.6600 | 2000     | 1.5000          | 3019.80        | 0.50             | 1006.60              | 2.0000  | 4026.40      |                       |                                     |                              |                             |                      |
| 40     | 788GS2030 | 201609  | 100.4900 | 2000     | 1.5000          | 3014.63        | 0.50             | 1004.90              | 2.0000  | 4019.53      |                       |                                     |                              |                             |                      |
| 41     | 788GS2030 | 201612  | 100.1700 | 2000     | 1.4999          | 3004.95        | 0.50             | 1001.70              | 1.9999  | 4006.65      |                       |                                     |                              |                             |                      |
| 42     | 788GS2030 | 201703  | 99.8500  | 2000     | 1.5000          | 2995.50        | 0.50             | 998.50               | 2.0000  | 3994.00      |                       |                                     |                              |                             |                      |
| 43     | 768GS2023 | 201605  | 101.5000 | 2000     | 1.5000          | 3045.00        | 0.50             | 1015.00              | 2.0000  | 4060.00      | 1533                  | 10000                               | 30000                        | 30000                       | 715                  |
| 44     | 768GS2023 | 201606  | 100.4100 | 2000     | 1.5000          | 3012.30        | 0.50             | 1004.10              | 2.0000  | 4016.40      |                       |                                     |                              |                             |                      |
| 45     | 768GS2023 | 201607  | 100.3100 | 2000     | 1.5001          | 3009.45        | 0.50             | 1003.10              | 2.0001  | 4012.55      |                       |                                     |                              |                             |                      |
| 46     | 768GS2023 | 201609  | 100.1600 | 2000     | 1.5000          | 3004.73        | 0.50             | 1001.60              | 2.0000  | 4006.33      |                       |                                     |                              |                             |                      |
| 47     | 768GS2023 | 201612  | 99.9000  | 2000     | 1.5000          | 2997.08        | 0.50             | 999.00               | 2.0000  | 3996.08      |                       |                                     |                              |                             |                      |
| 48     | 768GS2023 | 201703  | 99.6100  | 2000     | 1.5000          | 2988.30        | 0.50             | 996.10               | 2.0000  | 3984.40      |                       |                                     |                              |                             |                      |
| 49     | 827GS2020 | 201605  | 103.1100 | 2000     | 1.5000          | 3093.30        | 0.50             | 1031.10              | 2.0000  | 4124.40      | 3093                  |                                     |                              |                             | 0                    |
| 50     | GBPINR    | 201605  | 97.4000  | 1000     | 2.0229          | 1970.26        | 0.50             | 487.00               | 2.5229  | 2457.26      | 1511                  | 5000                                | 50000                        | 50000                       | 44475                |
| 51     | GBPINR    | 201606  | 97.8700  | 1000     | 2.0247          | 1981.59        | 0.50             | 489.35               | 2.5247  | 2470.94      |                       |                                     |                              |                             |                      |
| 52     | GBPINR    | 201607  | 98.3000  | 1000     | 2.0264          | 1991.91        | 0.50             | 491.50               | 2.5264  | 2483.41      |                       |                                     |                              |                             |                      |
| 53     | GBPINR    | 201608  | 99.1200  | 1000     | 2.0215          | 2003.72        | 0.50             | 495.60               | 2.5215  | 2499.32      |                       |                                     |                              |                             |                      |
| 54     | GBPINR    | 201609  | 98.9900  | 1000     | 2.0351          | 2014.52        | 0.50             | 494.95               | 2.5351  | 2509.47      |                       |                                     |                              |                             |                      |
| 55     | GBPINR    | 201610  | 99.5500  | 1000     | 2.0338          | 2024.66        | 0.50             | 497.75               | 2.5338  | 2522.41      |                       |                                     |                              |                             |                      |
| 56     | GBPINR    | 201611  | 100.8200 | 1000     | 2.0201          | 2036.66        | 0.50             | 504.10               | 2.5201  | 2540.76      |                       |                                     |                              |                             |                      |
| 57     | GBPINR    | 201612  | 101.9800 | 1000     | 2.0079          | 2047.64        | 0.50             | 509.90               | 2.5079  | 2557.54      |                       |                                     |                              |                             |                      |
| 58     | GBPINR    | 201701  | 101.8900 | 1000     | 2.0205          | 2058.68        | 0.50             | 509.45               | 2.5205  | 2568.13      |                       |                                     |                              |                             |                      |
| 59     | GBPINR    | 201702  | 102.4100 | 1000     | 2.0203          | 2069.03        | 0.50             | 512.05               | 2.5203  | 2581.08      |                       |                                     |                              |                             |                      |
| 60     | GBPINR    | 201703  | 103.0200 | 1000     | 2.0203          | 2081.30        | 0.50             | 515.10               | 2.5203  | 2596.40      |                       |                                     |                              |                             |                      |
| 61     | GBPINR    | 201704  | 103.5400 | 1000     | 2.0203          | 2091.77        | 0.50             | 517.70               | 2.5203  | 2609.47      |                       |                                     |                              |                             |                      |
| 62     | JPYINR    | 201605  | 61.3800  | 1000     | 2.8915          | 1774.80        | 0.70             | 429.66               | 3.5915  | 2204.46      | 611                   | 2000                                | 20000                        | 20000                       | 30386                |
| 63     | JPYINR    | 201606  | 61.7200  | 1000     | 2.8937          | 1785.98        | 0.70             | 432.04               | 3.5937  | 2218.02      |                       |                                     |                              |                             |                      |
| 64     | JPYINR    | 201607  | 61.4600  | 1000     | 2.9225          | 1796.17        | 0.70             | 430.22               | 3.6225  | 2226.39      |                       |                                     |                              |                             |                      |



## Margin Details &amp; Position Limits

As on Date : 19-MAY-16

| Sr No. | Scrp   | 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) |
|--------|--------|---------|---------|----------|-----------------|----------------|------------------|----------------------|---------|--------------|-----------------------|-------------------------------------|------------------------------|-----------------------------|----------------------|
| 65     | JPYINR | 201608  | 62.5100 | 1000     | 2.8921          | 1807.83        | 0.70             | 437.57               | 3.5921  | 2245.40      |                       |                                     |                              |                             |                      |
| 66     | JPYINR | 201609  | 62.9400 | 1000     | 2.8893          | 1818.50        | 0.70             | 440.58               | 3.5893  | 2259.08      |                       |                                     |                              |                             |                      |
| 67     | JPYINR | 201610  | 63.3000 | 1000     | 2.8887          | 1828.52        | 0.70             | 443.10               | 3.5887  | 2271.62      |                       |                                     |                              |                             |                      |
| 68     | JPYINR | 201611  | 63.7200 | 1000     | 2.8882          | 1840.39        | 0.70             | 446.04               | 3.5882  | 2286.43      |                       |                                     |                              |                             |                      |
| 69     | JPYINR | 201612  | 64.1500 | 1000     | 2.8858          | 1851.25        | 0.70             | 449.05               | 3.5858  | 2300.30      |                       |                                     |                              |                             |                      |
| 70     | JPYINR | 201701  | 64.5500 | 1000     | 2.8849          | 1862.18        | 0.70             | 451.85               | 3.5849  | 2314.03      |                       |                                     |                              |                             |                      |
| 71     | JPYINR | 201702  | 64.9200 | 1000     | 2.8842          | 1872.44        | 0.70             | 454.44               | 3.5842  | 2326.88      |                       |                                     |                              |                             |                      |
| 72     | JPYINR | 201703  | 65.3600 | 1000     | 2.8834          | 1884.60        | 0.70             | 457.52               | 3.5834  | 2342.12      |                       |                                     |                              |                             |                      |
| 73     | JPYINR | 201704  | 65.7400 | 1000     | 2.8825          | 1894.98        | 0.70             | 460.18               | 3.5825  | 2355.16      |                       |                                     |                              |                             |                      |
| 74     | USDINR | 201605  | 67.1000 | 1000     | 1.0028          | 672.89         | 1.00             | 671.00               | 2.0028  | 1343.89      | 404                   | 308385                              | 770964                       | 770964                      | 5139766              |
| 75     | USDINR | 201606  | 67.4500 | 1000     | 1.0033          | 676.73         | 1.00             | 674.50               | 2.0033  | 1351.23      |                       |                                     |                              |                             |                      |
| 76     | USDINR | 201607  | 67.7900 | 1000     | 1.0034          | 680.23         | 1.00             | 677.90               | 2.0034  | 1358.13      |                       |                                     |                              |                             |                      |
| 77     | USDINR | 201608  | 68.1300 | 1000     | 1.0043          | 684.24         | 1.00             | 681.30               | 2.0043  | 1365.54      |                       |                                     |                              |                             |                      |
| 78     | USDINR | 201609  | 68.4900 | 1000     | 1.0044          | 687.91         | 1.00             | 684.90               | 2.0044  | 1372.81      |                       |                                     |                              |                             |                      |
| 79     | USDINR | 201610  | 68.8200 | 1000     | 1.0046          | 691.35         | 1.00             | 688.20               | 2.0046  | 1379.55      |                       |                                     |                              |                             |                      |
| 80     | USDINR | 201611  | 69.1200 | 1000     | 1.0061          | 695.42         | 1.00             | 691.20               | 2.0061  | 1386.62      |                       |                                     |                              |                             |                      |
| 81     | USDINR | 201612  | 69.6400 | 1000     | 1.0039          | 699.15         | 1.00             | 696.40               | 2.0039  | 1395.55      |                       |                                     |                              |                             |                      |
| 82     | USDINR | 201701  | 70.0000 | 1000     | 1.0041          | 702.89         | 1.00             | 700.00               | 2.0041  | 1402.89      |                       |                                     |                              |                             |                      |
| 83     | USDINR | 201702  | 70.3400 | 1000     | 1.0043          | 706.41         | 1.00             | 703.40               | 2.0043  | 1409.81      |                       |                                     |                              |                             |                      |
| 84     | USDINR | 201703  | 70.7500 | 1000     | 1.0043          | 710.57         | 1.00             | 707.50               | 2.0043  | 1418.07      |                       |                                     |                              |                             |                      |
| 85     | USDINR | 201704  | 70.8100 | 1000     | 1.0085          | 714.12         | 1.00             | 708.10               | 2.0085  | 1422.22      |                       |                                     |                              |                             |                      |

\*\*\* End of Report \*\*\*



## Margin Details &amp; Position Limits

As on Date : 19-MAY-16

| 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                   |
|--------|--|--|--|
| 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             |  |

\*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:-**

- FPIs/Domestic clients may take long as well as short positions in the permitted Currency pairs upto USD 15 million for USDINR & USD 5# million in EURINR, GBPINR and JPYINR pairs all put together as applicable, per stock exchange without having to establish the existence of any underlying exposure.
- FPIs shall ensure that their short positions at a stock exchange across all contracts in USDINR pair do not exceed USD 15 million & do not exceed USD 5 million equivalent in EURINR, GBPINR and JPYINR pairs, all put together at any point of time. In the event a FPI breaches the short position limit, stock exchanges shall restrict the FPI from increasing its existing short positions or creating new short positions in the currency pair till such time FPI complies with the said requirement.
- To take long positions in the permitted currency pairs in excess of USD 15 million & USD 5 million in EURINR, GBPINR and JPYINR pairs all put together as applicable, FPIs shall be required to have an underlying exposure in Indian Debt or Equity securities, including units of equity/debt mutual funds.
- Client/FPI may take the entire USD 5 million equivalent positions in 1 currency pair or combination of currency pairs i.e. EUR-INR, GBP-INR and JPY-INR.
  - \* 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).**

## # Conversion Of USD 5 Million Into Respective Currency pair for Quarter Feb - Apr 2016

| Currency Pair | Position limit In millions | Position limit in Lot size |
|---------------|----------------------------|----------------------------|
| EURINR        | Euro 0.91 Million          | 910                        |
| GBPINR        | GBP 0.66 Million           | 660                        |
| JPYINR        | JPY 121.45 Million         | 1214.5                     |

| Prod Group | Scrip Code |
|------------|------------|
| FUTIRC-10  | 759GS2026  |
| FUTIRC-10  | 772GS2025  |
| FUTIRC-10  | 840GS2024  |
| FUTIRC-13  | 759GS2029  |



# Margin Details & Position Limits

As on Date : 19-MAY-16

|                  |                  |
|------------------|------------------|
|                  |                  |
| <i>FUTIRC-13</i> | <i>788GS2030</i> |
| <i>FUTIRC-6</i>  | <i>768GS2023</i> |
| <i>FUTIRC-6</i>  | <i>827GS2020</i> |