

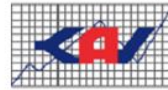
## G.A.VASANT(FUTURE)

### Margin Details

Currency Derivatives - MCX-SX

As on date: 15 April 2014

No.	Scrip	Contract	Rate	Lot Size	SPAN Margin % *	SPAN Amount(A)	Exposure Margin%	Exposure Mrgn Amt(B)	Total %	Total Amount	Spread Margin**	Additional Margin	Grand Total
1	USDINR	201404	60.4050	1000	1.11	672.00	2.00	604.05	4.54	1276.05	404	906.08	2182.13
2	USDINR	201405	60.7700	1000	1.11	676.00	2.00	607.70	4.54	1283.70		911.55	2195.25
3	USDINR	201406	61.1225	1000	1.11	680.00	2.00	611.23	4.54	1291.23		916.84	2208.07
4	USDINR	201407	61.6975	1000	1.11	687.00	2.00	616.98	4.54	1303.98		925.46	2229.44
5	EURINR	201404	83.8500	1000	2.00	1677.00	0.30	251.55	2.30	1928.55	709	419.25	2347.80
6	EURINR	201405	84.2850	1000	2.00	1686.00	0.30	252.86	2.30	1938.86		421.43	2360.29
7	EURINR	201406	84.9825	1000	2.00	1700.00	0.30	254.95	2.30	1954.95		424.91	2379.86
8	EURINR	201407	85.6200	1000	2.00	1712.00	0.30	256.86	2.30	1968.86		428.10	2396.96
9	GBPINR	201404	101.0100	1000	2.00	2020.00	0.50	505.05	2.50	2525.05	1511	505.05	3030.10
10	GBPINR	201405	101.5475	1000	2.00	2031.00	0.50	507.74	2.50	2538.74		507.74	3046.48
11	GBPINR	201406	102.3350	1000	2.00	2047.00	0.50	511.68	2.50	2558.68		511.68	3070.36
12	GBPINR	201407	103.0625	1000	2.00	2061.00	0.50	515.31	2.50	2576.31		515.31	3091.62
13	JPYINR	201404	59.5550	1000	2.32	1383.00	0.70	416.89	3.02	1799.89	607	297.78	2097.67
14	JPYINR	201405	59.8575	1000	2.32	1390.00	0.70	419.00	3.02	1809.00		299.29	2108.29
15	JPYINR	201406	60.3875	1000	2.32	1402.00	0.70	422.71	3.02	1824.71		301.94	2126.65
16	JPYINR	201407	60.8350	1000	2.32	1412.00	0.70	425.85	3.02	1837.85		304.18	2142.03



## G.A.VASANT(FUTURE)

### Position Details

Symbol	Client-wise Position Limit	TM-wise Position Limit	TM(Bank)-wise Position Limit
USDINR	Higher of 6% of the total open Interest or 10 million USD	Higher of 15% of the total open Interest or 50 million USD	Higher of 15% of the total open Interest or 100 million USD
JPYINR	Higher of 6% of the total open Interest or 200 million JPY	Higher of 15% of the total open Interest or 1000 million JPY	Higher of 15% of the total open Interest or 2000 million JPY
GBPINR	Higher of 6% of the total open Interest or 5 million GBP	Higher of 15% of the total open Interest or 25 million GBP	Higher of 15% of the total open Interest or 50 million GBP
EURINR	Higher of 6% of the total open Interest or 5 million EUR	Higher of 15% of the total open Interest or 25 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 second decimal point.

\*\*Mentioned here is only the span margin for Spread positions.

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 MSX

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