

## SPAN MARGIN FILE

Symbol	ExpiryDate	LotSize	LongIM	LongIPerc	LongEM	LongEMPerC	LongOtherMargins	ongOtherMarginPerC	TotalMarginLong	LongTotalMarginPerC	ShortIM	ShortIPerc	ShortEM	ShortEMPerC	ShortOtherMargins	hortOtherMarginPerC	TotalMarginShort	ShortTotalMarginPerC
668GS2031	26-12-2019	2000	0.00	0.00	917.65	0.50	0.00	0.00	917.65	0.50	0.00	0.00	917.65	0.50	0.00	0.00	917.65	0.50
668GS2031	25-04-2019	2000	0.00	0.00	923.28	0.50	0.00	0.00	923.28	0.50	0.00	0.00	923.28	0.50	0.00	0.00	923.28	0.50
668GS2031	28-02-2019	2000	0.00	0.00	924.25	0.50	0.00	0.00	924.25	0.50	0.00	0.00	924.25	0.50	0.00	0.00	924.25	0.50
668GS2031	26-09-2019	2000	0.00	0.00	920.15	0.50	0.00	0.00	920.15	0.50	0.00	0.00	920.15	0.50	0.00	0.00	920.15	0.50
668GS2031	27-06-2019	2000	0.00	0.00	921.95	0.50	0.00	0.00	921.95	0.50	0.00	0.00	921.95	0.50	0.00	0.00	921.95	0.50
668GS2031	28-03-2019	2000	0.00	0.00	923.88	0.50	0.00	0.00	923.88	0.50	0.00	0.00	923.88	0.50	0.00	0.00	923.88	0.50
679GS2027	28-02-2019	2000	0.00	0.00	951.40	0.50	0.00	0.00	951.40	0.50	0.00	0.00	951.40	0.50	0.00	0.00	951.40	0.50
679GS2027	28-03-2019	2000	0.00	0.00	951.08	0.50	0.00	0.00	951.08	0.50	0.00	0.00	951.08	0.50	0.00	0.00	951.08	0.50
679GS2027	25-04-2019	2000	0.00	0.00	950.65	0.50	0.00	0.00	950.65	0.50	0.00	0.00	950.65	0.50	0.00	0.00	950.65	0.50
717GS2028	26-12-2019	2000	0.00	0.00	969.65	0.50	0.00	0.00	969.65	0.50	0.00	0.00	969.65	0.50	0.00	0.00	969.65	0.50
717GS2028	27-06-2019	2000	0.00	0.00	974.73	0.50	0.00	0.00	974.73	0.50	0.00	0.00	974.73	0.50	0.00	0.00	974.73	0.50
717GS2028	26-09-2019	2000	0.00	0.00	972.33	0.50	0.00	0.00	972.33	0.50	0.00	0.00	972.33	0.50	0.00	0.00	972.33	0.50
717GS2028	25-04-2019	2000	0.00	0.00	976.15	0.50	0.00	0.00	976.15	0.50	0.00	0.00	976.15	0.50	0.00	0.00	976.15	0.50
717GS2028	28-03-2019	2000	0.00	0.00	976.00	0.50	0.00	0.00	976.00	0.50	0.00	0.00	976.00	0.50	0.00	0.00	976.00	0.50
717GS2028	28-02-2019	2000	0.00	0.00	976.80	0.50	0.00	0.00	976.80	0.50	0.00	0.00	976.80	0.50	0.00	0.00	976.80	0.50
726GS2029	28-02-2019	2000	0.00	0.00	994.48	0.50	0.00	0.00	994.48	0.50	0.00	0.00	994.48	0.50	0.00	0.00	994.48	0.50
726GS2029	28-03-2019	2000	0.00	0.00	993.95	0.50	0.00	0.00	993.95	0.50	0.00	0.00	993.95	0.50	0.00	0.00	993.95	0.50
726GS2029	27-06-2019	2000	0.00	0.00	991.93	0.50	0.00	0.00	991.93	0.50	0.00	0.00	991.93	0.50	0.00	0.00	991.93	0.50
726GS2029	26-09-2019	2000	0.00	0.00	989.60	0.50	0.00	0.00	989.60	0.50	0.00	0.00	989.60	0.50	0.00	0.00	989.60	0.50
726GS2029	26-12-2019	2000	0.00	0.00	986.93	0.50	0.00	0.00	986.93	0.50	0.00	0.00	986.93	0.50	0.00	0.00	986.93	0.50
726GS2029	25-04-2019	2000	0.00	0.00	993.33	0.50	0.00	0.00	993.33	0.50	0.00	0.00	993.33	0.50	0.00	0.00	993.33	0.50
761GS2030	25-04-2019	2000	0.00	0.00	997.20	0.50	0.00	0.00	997.20	0.50	0.00	0.00	997.20	0.50	0.00	0.00	997.20	0.50
761GS2030	28-03-2019	2000	0.00	0.00	998.00	0.50	0.00	0.00	998.00	0.50	0.00	0.00	998.00	0.50	0.00	0.00	998.00	0.50
761GS2030	28-02-2019	2000	0.00	0.00	998.70	0.50	0.00	0.00	998.70	0.50	0.00	0.00	998.70	0.50	0.00	0.00	998.70	0.50
768GS2023	25-04-2019	2000	0.00	0.00	1018.85	0.50	0.00	0.00	1,018.85	0.50	0.00	0.00	1,018.85	0.50	0.00	0.00	1,018.85	0.50
768GS2023	27-06-2019	2000	0.00	0.00	1017.00	0.50	0.00	0.00	1,017.00	0.50	0.00	0.00	1,017.00	0.50	0.00	0.00	1,017.00	0.50
768GS2023	28-03-2019	2000	0.00	0.00	1019.65	0.50	0.00	0.00	1,019.65	0.50	0.00	0.00	1,019.65	0.50	0.00	0.00	1,019.65	0.50
768GS2023	26-09-2019	2000	0.00	0.00	1014.03	0.50	0.00	0.00	1,014.03	0.50	0.00	0.00	1,014.03	0.50	0.00	0.00	1,014.03	0.50
768GS2023	28-02-2019	2000	0.00	0.00	1020.33	0.50	0.00	0.00	1,020.33	0.50	0.00	0.00	1,020.33	0.50	0.00	0.00	1,020.33	0.50
768GS2030	28-02-2019	2000	0.00	0.00	1018.18	0.50	0.00	0.00	1,018.18	0.50	0.00	0.00	1,018.18	0.50	0.00	0.00	1,018.18	0.50
91DTB	26-06-2019	2000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
91DTB	27-03-2019	2000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
91DTB	27-02-2019	2000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
91DTB	24-04-2019	2000	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
EURINR	26-04-2019	1000	1651.00	2.01	246.18	0.30	0.00	0.00	1,897.18	2.31	1618.00	1.97	246.18	0.30	0.00	0.00	1,864.18	2.27
EURINR	29-05-2019	1000	1662.00	2.01	247.65	0.30	0.00	0.00	1,909.65	2.31	1628.00	1.97	247.65	0.30	0.00	0.00	1,875.65	2.27
EURINR	29-01-2020	1000	1746.00	2.01	260.35	0.30	0.00	0.00	2,006.35	2.31	1711.00	1.97	260.35	0.30	0.00	0.00	1,971.35	2.27
EURINR	28-08-2019	1000	1692.00	2.01	252.50	0.30	0.00	0.00	1,944.50	2.31	1658.00	1.97	252.50	0.30	0.00	0.00	1,910.50	2.27
EURINR	27-03-2019	1000	1641.00	2.02	244.19	0.30	0.00	0.00	1,885.19	2.32	1608.00	1.98	244.19	0.30	0.00	0.00	1,852.19	2.28
EURINR	27-12-2019	1000	1734.00	1.97	263.70	0.30	0.00	0.00	1,997.70	2.27	1699.00	1.93	263.70	0.30	0.00	0.00	1,962.70	2.23
EURINR	26-09-2019	1000	1702.00	2.01	253.95	0.30	0.00	0.00	1,955.95	2.31	1668.00	1.97	253.95	0.30	0.00	0.00	1,921.95	2.27
EURINR	27-11-2019	1000	1724.00	2.01	257.10	0.30	0.00	0.00	1,981.10	2.31	1689.00	1.97	257.10	0.30	0.00	0.00	1,946.10	2.27
EURINR	26-02-2019	1000	1631.00	2.02	242.81	0.30	0.00	0.00	1,873.81	2.32	1599.00	1.98	242.81	0.30	0.00	0.00	1,841.81	2.28
EURINR	26-06-2019	1000	1671.00	2.01	249.35	0.30	0.00	0.00	1,920.35	2.31	1638.00	1.97	249.35	0.30	0.00	0.00	1,887.35	2.27
EURINR	29-07-2019	1000	1682.00	2.01	251.00	0.30	0.00	0.00	1,933.00	2.31	1649.00	1.97	251.00	0.30	0.00	0.00	1,900.00	2.27
EURINR	29-10-2019	1000	1714.00	2.01	255.62	0.30	0.00	0.00	1,969.62	2.31	1679.00	1.97	255.62	0.30	0.00	0.00	1,934.62	2.27
EURUSD	26-04-2019	1000	1635.00	2.01	814.23	1.00	0.00	0.00	2,449.23	3.01	1622.00	1.99	814.23	1.00	0.00	0.00	2,436.23	2.99
EURUSD	29-05-2019	1000	1640.00	2.01	816.44	1.00	0.00	0.00	2,456.44	3.01	1626.00	1.99	816.44	1.00	0.00	0.00	2,442.44	2.99
EURUSD	29-01-2020	1000	1673.00	2.01	833.98	1.00	0.00	0.00	2,506.98	3.01	1659.00	1.99	833.98	1.00	0.00	0.00	2,492.98	2.99
EURUSD	28-08-2019	1000	1652.00	2.01	822.79	1.00	0.00	0.00	2,474.79	3.01	1638.00	1.99	822.79	1.00	0.00	0.00	2,460.79	2.99
EURUSD	27-03-2019	1000	1631.00	2.01	812.09	1.00	0.00	0.00	2,443.09	3.01	1618.00	1.99	812.09	1.00	0.00	0.00	2,430.09	2.99
EURUSD	27-12-2019	1000	1669.00	2.01	831.63	1.00	0.00	0.00	2,500.63	3.01	1655.00	1.99	831.63	1.00	0.00	0.00	2,486.63	2.99
EURUSD	26-09-2019	1000	1656.00	2.01	825.07	1.00	0.00	0.00	2,481.07	3.01	1642.00	1.99	825.07	1.00	0.00	0.00	2,467.07	2.99
EURUSD	27-11-2019	1000	1665.00	2.01	829.49	1.00	0.00	0.00	2,494.49	3.01	1651.00	1.99	829.49	1.00	0.00	0.00	2,480.49	2.99
EURUSD	26-02-2019	1000	1627.00	2.01	808.53	1.00	0.00	0.00	2,435.53	3.01	1614.00	2.00	808.53	1.00	0.00	0.00	2,422.53	3.00
EURUSD	26-06-2019	1000	1643.00	2.01	818.44	1.00	0.00	0.00	2,461.44	3.01	1630.00	1.99	818.44	1.00	0.00	0.00	2,448.44	2.99
EURUSD	29-07-2019	1000	1648.00	2.01	820.72	1.00	0.00	0.00	2,468.72	3.01	1634.00	1.99	820.72	1.00	0.00	0.00	2,454.72	2.99
EURUSD	29-10-2019	1000	1661.00	2.01	827.42	1.00	0.00	0.00	2,488.42	3.01	1647.00	1.99	827.42	1.00	0.00	0.00	2,474.42	2.99
GBPINR	26-04-2019	1000	1879.00	2.02	466.25	0.50	0.00	0.00	2,345.25	2.52	1847.00	1.98	466.25	0.50	0.00	0.00	2,313.25	2.48
GBPINR	29-05-2019	1000	1889.00	2.01	469.70	0.50	0.00	0.00	2,358.70	2.51	1858.00	1.98	469.70	0.50	0.00	0.00	2,327.70	2.48
GBPINR	29-01-2020	1000	1968.00	2.01	489.61	0.50	0.00	0.00	2,457.61	2.51	1935.00	1.98	489.61	0.50	0.00	0.00	2,424.61	2.48
GBPINR	28-08-2019	1000	1918.00	2.01	477.59	0.50	0.00	0.00	2,395.59	2.51	1886.00	1.97						