Margin Simulator / Calculator

USD/INR Forex Forward and Rupee IRS Derivatives Segments

We are pleased to announce the launch of a margin Simulator tool/Calculator for Forex Forward Segment (w.e.f. 01/Dec/2025) and for Rupee IRS Segments (w.e.f. 15/Dec/2025). The tool has been hosted on the CCIL's E-Member Web Portal. The margins are estimated as per the margin methodology notified for the respective segments from time to time.

Key Features: The tool offers flexibility to estimate margin requirements in two ways:

a) ***Portfolio Level Estimation:*** Calculator assists portfolio level margin estimation wherein members can simulate change in margin requirement at total portfolio level (including real-time underlying outstanding cleared trades/positions as at time of such simulation). The 'What if' feature of the tool facilitates margin simulation for hypothetical changes to member portfolio on account of potential new trades or an amendment/cancellation to existing trades/positions.

   The total margin requirement at a portfolio level as estimated using the Calculator would enable members to review their free margin balance available in Member Common Collateral (INR) account and take appropriate decision on margin management.

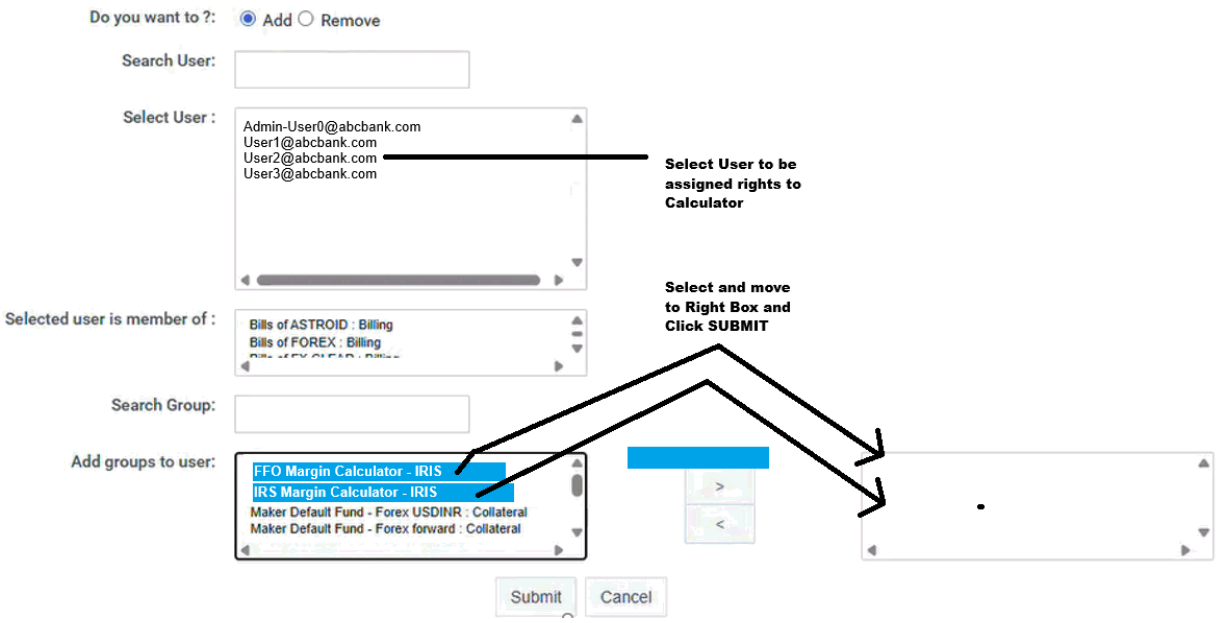
b) ***Stand-alone Margin Estimation:*** Members can calculate margin requirements for uploaded trades/positions as a stand-alone portfolio, independent of underlying cleared outstanding portfolio in the segment.

Members are requested to use the tool for margin management and provide feedback to enable us to incorporate more useful features.

Accessing the Calculator: Members can access the calculators by login to the CCIL's E-Member Portal using their official credentials. (Link placed below)

- https://apps.ccilindia.com/
  E-Member Portal > Login > IRIS Tab > Margin Calculator
- An operation manual on Calculator is made available under 'Downloads' section.
- In case the user of an organization is not able to view the IRIS Tab in his E-Member login, the officer in the organisation acting as 'Admin' User for E-Member Portal shall assign the required access rights for Calculator to said user, by login into IDAM.

  https://apps.ccilindia.com/ > Select 'IDAM Login' in drop down > Login
  Go to: Access > *Request* > *CCIL Group Access & Revocation* > *Add*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Selected user is member of :
Bills of ASTROID : Billing
Bills of FOREX : Billing
Select and move to Right Box and Click SUBMIT
Search Group:
Add groups to user:
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