

## Annexure A

S. No	Particulars	Remarks
1	Total of day end balance in all Client Bank Accounts (In Rs.)	<ul style="list-style-type: none"> <li>• Provide total EOD fund balance available in all Client Bank Accounts (as per Bank Statement) including the Settlement Accounts across all Exchanges.</li> <li>• Balances in OD/LAS (Loan against shares) accounts shall not be considered.</li> <li>• Any FDR that has been created out of the client bank account without any corresponding entry in the client ledgers and not placed with CC, the same has to be added in the client bank account balance</li> </ul>
2	Collateral deposited with clearing corporations in form of Cash and Cash Equivalents (In Rs.)	<p>Aggregate value of collateral deposited with all clearing corporations/Exchange in form of Cash &amp; Cash Equivalents (FD, BG, etc.).</p> <p>In case of BG, only funded portion of the BG shall be considered. Value of any immovable assets pledged for getting the BG should not be considered as funded portion.</p> <p>The Total Collateral deposited by the member with ICCL can view in ICCL Collateral module by segment wise under Holding Statement.  <b>Path</b>-ICCL Collateral ---&gt; Transaction -&gt; Report -&gt; Holding Statement  <b>Link</b>-<a href="https://class.bseindia.com">https://class.bseindia.com</a></p> <p>For NSE /NCL balances, the amount can be taken from the following files (after deducting non-funded portion of BG) downloaded to the member :-            For CM Segment MG-05 (Point no. 32-Total Cash Equivalent)            For Derivative Segment CL-01 (Point no. 4.3-Total Cash Component)</p> <p>For deposits in other Exchanges Members to refer to the daily reports downloaded the respective Exchange/Clearing corporation.</p>
3	Collateral deposited with clearing member in form of Cash and Cash Equivalents (In Rs.)	<p>Aggregate value of collateral deposited with your clearing member in form of Cash &amp; Cash Equivalents (FD, BG, etc.), after adjusting the financial ledger balance if any.</p> <p>In case of BG, only funded portion of the BG shall be considered</p>
4	Total Credit Balance of all clients ( In Rs.)	Aggregate value of Credit Balances of all clients as obtained from trial balance across stock exchanges (after adjusting for open bills of clients, uncleared cheques deposited by

		clients and uncleared cheques issued to clients and the margin obligations if posted in the client ledger)
5	Total debit balance of all clients ( In Rs.)	Aggregate value of debit Balances of all clients as obtained from trial balance across stock exchanges (after adjusting for open bills of clients, uncleared cheques deposited by clients and uncleared cheques issued to clients and the margin obligations if posted in the client ledger)
6	Value of own securities deposited as collateral with Clearing corporation ( In Rs.)	Value of own non-cash collaterals i.e. securities which have been deposited with the clearing corporations across all Exchanges. (Haircut to be applied as stipulated by the respective clearing corporation) The securities shall be valued (after haircut) at closing rate of the last trading day of the week.
7	Value of Own Securities Deposited as Collateral with Clearing Member ( In Rs.)	<ul style="list-style-type: none"> <li>• Value of own non-cash collaterals i.e. securities which have been deposited with the clearing corporations across Exchanges.</li> <li>• Valuation of securities to be taken after applying haircut stipulated by the respective clearing corporations applied by the clearing member</li> </ul>
8	Value of Non funded portion of the Bank Guarantee ( In Rs.)	Provide value of non-funded part of the BG across all Exchanges
9	Proprietary Margin Obligation	<p>Provide value of proprietary margin obligations across Clearing Corporations. It shall be the sum of Margin obligations in Cash and Derivative segments for proprietary trading positions as on the reporting day.</p> <p>The figures for PRO margin obligation in BSE can be obtained from the following files:-  <b>For CM Segment – DMDAT</b>  <b>For Derivative Segment (MG02)/ (MGTM)</b> - Total margin (SPAN margin + Extreme Loss margin+ Delivery margin (where applicable) + Margin on consolidated crystallized obligation)</p> <p>The figures for PRO margin obligation in NSE can be obtained from the following files:-  <b>For CM Segment – MG-13 (Total Margin)</b>  <b>For Derivative Segment</b> - Total margin (SPAN margin + Extreme Loss margin+ Delivery margin (where applicable) + Margin on consolidated crystallized obligation)</p> <p>For PRO margin obligation in other Exchanges/CC, refer daily reports downloaded from the respective Clearing Corporation.</p>

10	Margin utilized for positions of Credit Balance Clients (MC)	<p>Margin utilized (Minimum of Cr. Bal &amp; Margin Obligation) for positions of credit balance clients across all Clearing Corporation.</p> <p>The figures for client margin obligation in BSE can be obtained from the following files:-  <b>For CM Segment</b> –DMDAT/ MGTM  <b>For Derivative Segment</b> (MG02)/ (MGTM) - Total margin (SPAN margin + Extreme Loss margin+ Delivery margin (where applicable) + Margin on consolidated crystallized obligation)</p> <p>The figures for client margin obligation in NSE can be obtained from the following files:-  <b>For CM Segment</b> –MG-13 (Total Margin)  <b>For Derivative Segment</b> - Total margin (SPAN margin + Extreme Loss margin+ Delivery margin (where applicable) + Margin on consolidated crystallized obligation)</p> <p>For margin obligation in other Exchanges/CC, refer daily reports downloaded from the respective Clearing Corporation.</p>
11	Free/unblocked Collateral deposited with Clearing Corporation	<p>Value of unutilized collateral lying with the clearing corporations across Stock Exchanges.</p> <p>For BSE /ICCL balances, the amount can be obtained from the following files downloaded to the member :-  <b>For CM Segment</b> -MP file from ICCL Collateral module  - (Reserved Capital + Balance Liquid Asset Available)  <b>For Derivative Segment</b>  ICCL is providing collateral and utilized margin files for member for EDX and CDX. The unutilized collateral figure shall be arrived by subtracting the margin figure from the available collateral deposit. Collateral details are available in ICCL CLASS collateral module (Holding statement) and Utilized margin files are available on Extranet on daily basis</p> <p>For NSE /NCL balances, the amount can be obtained from the following files downloaded to the member :-  <b>For CM Segment</b>  MG01 ( Point B14- Balance Deposit Available)  <b>For Derivative Segment</b>  MG11 (Excess Effective Deposits required)  - The figure if negative has to be taken.</p>

12	Free/unblocked Collateral deposited with Clearing Member ( In Rs.)	Value of unutilized collateral lying with your clearing Members across Stock Exchanges.
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