

Annexure 1

Revised Structure -Margin payable statement for clearing member (MG11)

A	CAPITAL
1	Total Cash Capital
2	Total Non-Cash Capital
3	Total Capital (A1 + A2)
4	Cash Component Required (%)
5	Effective Deposits [Min (A1/A4, A3)]
6	Non-usable Non-cash Capital (A3 - A5)
B	MARGIN INFORMATION
7	Minimum Liquid Net Worth
8	Crystallised Obligation Margins
9	Delivery Margin
10	Initial Margin Amount
11	Extreme Loss Margin
12	Total Margin (B8+B9+B10+B11)
13	IM Client Collateral Credit
14	ELM Client Collateral Credit
15	Effective Deposits Required For Clearing Member (B7+B12-B13-B14)
C	TRANSACTION AMOUNT
16	Excess Effective Deposits Required(B15 - A5)
17	Minimum Free Deposit For Pay-in Transaction
18	Minimum Free Deposit For Pay-out Transaction
19	Additional Deposit Required
20	Daily Cash Margin Already Paid By The Member
21	Non-usable Non-cash Allocation
22	Cash Margin Payable(+)/Receivable(-)