

ANNEXURE-A

S.N	Particulars	Remarks
1	Total of day end balance in all Client Bank Accounts (In Rs.)	• Provide total EOD fund balance available in all Client Bank Accounts (as per Bank Statement) including the Settlement Accounts across all Exchanges. • Balances in OD/LAS (Loan against shares) accounts shall not be considered. • 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
2	Collateral deposited with clearing corporations in form of Cash and Cash Equivalents (In Rs.)	• Aggregate value of collateral deposited with all clearing corporations/Exchange in form of Cash & Cash Equivalents (FD, BG, etc.) • 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. • For NSE /NSCCL balances, the amount can be taken from the following files (after deducting non-funded portion of BG) downloaded to the member :- For CM Segment -MG01 (Point A1- Cash Component) For Derivative Segment -MG11 (Point A1- Total Cash Capital) • For deposits in other Exchanges Members to refer to the daily reports downloaded the respective Exchange/Clearing corporation.
3	Collateral deposited with clearing member in form of Cash and Cash Equivalents (In Rs.)	Aggregate value of collateral deposited with your clearing member in form of Cash & Cash Equivalents (FD, BG, etc.) In case of BG, only funded portion of the BG shall be considered.
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 month.
7	Value of Own Securities Deposited as Collateral with Clearing Member (In Rs.)	• Value of own non-cash collaterals i.e. securities which have been deposited with the clearing member across Exchanges. • Valuation of securities to be taken after applying haircut stipulated by the respective clearing corporations applied by the clearing member
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 (In Rs.)	• Provide value of proprietary margin obligations across Stock Exchanges. It shall be the sum of Margin obligations in Cash & Derivative segment for proprietary trading positions as on the reporting day. • The figures for PRO margin obligation in NSE can be obtained from MG-13 (for derivatives) i.e. for FO Segment- span + premium/for CD Segment-span + premium + Exposure , and MG02 (for CM Segment) downloaded by NSCCL. • For PRO margin obligation in other Exchanges/CC, Members to refer to the daily reports downloaded the respective Clearing corporation.
10	Margin utilized for positions of Credit Balance Clients (In Rs.)	• Margin utilised for positions of credit balance clients across all Exchanges. • The figures for client margin obligation in NSE can be obtained from MG-13 (for derivatives) i.e. for FO Segment :- Span + Premium/for CD Segment :- Span + Premium + Exposure, and MG02 (for CM Segment) downloaded by NSCCL. • For margin obligation in other Exchanges/CC, Members to refer to the daily reports downloaded the respective Clearing corporation.
11	Free/unblocked Collateral deposited with Clearing corporation (In Rs.)	• Value of unutilized collateral lying with the clearing corporations across Stock Exchanges . • For NSE /NSCCL balances, the amount can be taken from the following files downloaded to the member :- For CM Segment MG01 (Point B14- Balance Deposit Available) For F&O Segment MG11 (Point C13- Excess Effective Deposits required) - The figure if negative has to be taken.
12	Free/unblocked Collateral deposited with Clearing Member (In Rs.)	Value of unutilized collateral lying with your clearing Members across Stock Exchanges.