

Revised List of Approved Securities, Approved Commodities and Approved Banks

In terms of provisions of the Rules, Bye-Laws and Business Rules of the Exchange and in modification to the circular no.: MCX/C&S/227/2017 dated July 11, 2017, MCX/C&S/279/2017 dated August 08, 2017 and circular no.: MCX/C&S/328/2016 dated September 29, 2016; the members of the Exchange are notified as under:

The revised list of Approved Securities and Approved Commodities acceptable towards Additional Security Deposit as Non – Cash Collaterals / Cash Collaterals; and list of Approved Banks for submitting Bank Guarantees (BGs) and Fixed Deposit Receipts (FDRs) towards Initial Security Deposit/ Additional Margin / Base Minimum Capital is enclosed as Annexure 1, 2, 3 and 4 to this circular.

➤ Annexure – 1: List of Approved Securities – Non Cash Collaterals

Sr. No.	Description	Applicable Haircut %	Maximum Limit (Net of Hair-Cut)	Annexure
1	Shares of one Company (single ISIN)	VaR (As applied by stock exchange)	Rs. 500 Lacs	1.1
2	Shares of one Company (single ISIN)	root 2 X VAR rate or 20% whichever is higher OR root 4 X VAR rate or 40% whichever is higher (As applied by stock exchange)	Rs. 500 Lacs	1.2
3	Shares of one Company (single ISIN)		Rs. 200 Lacs	1.3
4	Units of Mutual Fund Schemes (Single ISIN)	20%	Rs. 500 Lacs	1.4
Total of Shares and Mutual Funds (all ISINs)			Rs. 5000 Lacs	

➤ Annexure – 2 List of Government Securities – Cash Collaterals

➤ Annexure – 3: List of Approved Commodities – Non Cash Collaterals

➤ Annexure – 4: List of Approved Banks

Sr. No.	Description	Annexure
1	Approved Banks for issuance of Bank Guarantees (BGs) and Fixed Deposit Receipts (FDRs)	4.1
2	Approved Banks who have executed Master Agreement with Exchange for issuance of Bank Guarantees (BGs)	4.2

All the other terms and conditions pertaining to the pledge of securities shall continue to remain in force.

This circular shall be effective from August 16, 2017.

Shaikh Mohamed Aslam
Sr. Manager

Kindly contact Customer Support Team on 022 – 6649 4040 or send an email at customersupport@mcxindia.com for any clarification.

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