NATIONAL STOCK EXCHANGE OF INDIA LIMITED

DEPARTMENT : INSPECTION	
Download Ref.No.: NSE/INSP/37580	Date : April 20, 2018
Circular Ref.No.: 327/2018	

To All Members,

Sub : Enhanced supervision- Monitoring of Clients' Funds lying with the Stock Broker

This has reference to the Exchange circular NSE/INSP/35412 dated July 20, 2017 on submission of data pertaining to Monitoring of client funds.

Consequent to introduction of intra-day crystallised margin (ICMTM) in margin provisions, there shall be below updations in submission of data pertaining to monitoring of client funds submitted by the members on weekly basis (NSE/INSP/37395 dated April 02, 2018).

Point	Particulars	Remarks
Point no. 9 (NSE/INSP/35412-Annexure-A)	Proprietary Margin Obligation	Provide value of proprietary margin obligations across Stock Exchanges. It shall be the sum of Margin obligations in Cash and Derivative segments for proprietary trading positions as on the reporting day. The figures for PRO margin obligation in NSE can be obtained from the following files:- For CM Segment -MG02 *For Derivative Segment -MG13 (Span + Premium + Exposure) and MG-17 (ICMTM)** For PRO margin obligation in other Exchanges/CC, refer daily reports downloaded from the respective Clearing Corporation.
Point no. 10 (NSE/INSP/35412-Annexure-A)	Margin utilized for positions of Credit Balance Clients	Margin utilised for positions of credit balance clients across all Exchanges. The figures for client margin obligation in NSE can be obtained from the following files:- For CM Segment -MG02 *For Derivative Segment -MG13 (Span + Premium + Exposure) and MG-17 (ICMTM)**

		For margin obligation in other Exchanges/CC, refer daily reports downloaded from the respective Clearing Corporation.
Point no. 11 (NSE/INSP/35412-Annexure-A)	Free/unblocked Collateral deposited with Clearing Corporation	Value of unutilized collateral lying with the clearing corporations across Stock Exchanges. For NSE /NSCCL balances, the amount can be obtained from the following files downloaded to the member :- For CM Segment MG01 (Point B14- Balance Deposit Available) *For F&O Segment* *MG11 (Point C14- Excess Effective Deposits required)** *- The figure if negative has to be taken.*

* Changes made in the current circular

All members are advised to take note of the same.

For and on behalf of
National Stock Exchange of India Limited

Manish Sharma
Manager - Inspection

In case of any clarifications, Members may contact our below offices:

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