

NSE CLEARING LIMITED

Prudential norms for Investment

Total Investment

The total amount of loans and investment at any point of time shall not exceed Rs.30,000.00 crore (Rupees Thirty Thousand Crores only).

Instruments

The instruments in which investments may be made are Treasury Bills, Central Government Securities, liquid Mutual Funds schemes.

Maturity Profile/Ratio of Long-term and Short-term Investment

The maturity profile of the securities in investment portfolio may depend entirely on the liquidity requirements.

Investment in Fixed Deposits (other than Auto/Flexi Fixed deposits)

- (a) Placement of Fixed Deposits and Certificate of Deposits may be restricted to banks with a minimum Capital Adequacy Ratio (CAR) of 10.50% at the close of the previous financial year and with rating of A1+ or its equivalent for either Fixed Deposits or Certificate of deposits and net-worth above Rs.500.00 crores at the close of the previous financial year
- (b) In case of investment in Bank Fixed Deposits, the exposure of Fixed Deposit/certificate of Deposits in any single approved Bank may not exceed 20% of the portfolio subject to following restrictions

Sr.No.	Net worth of the Bank	Max permissible Investment
1	Above Rs.500 crores but less than Rs.1000 crores	NIL
2	Above Rs.1000 crores but less than Rs.2000 crores	NIL
3	Above Rs.2000 crores but less than Rs.5000 crores	Rs.100 crores
4	Above Rs.5000 crores but less than Rs.7500 crores	Rs.300 crores
5	Above Rs.7500 crores but less than Rs.10000 crores	Rs.350 crores
6	Above Rs.10000 crores upto Rs.15000 crores	Rs.450 crores
7	Above Rs.15000 crores but less than Rs.20000 crores	Rs.550 crores
8	Above Rs.20000 crores but less than Rs.25000 crores	Rs.650 crores
9	Above Rs.25000 crores	Rs.750 crores

- (c) The per transaction limit for Investment purpose may be pegged to the balance available limit for investment

Investment in units of Mutual Fund

Investment may be made in Liquid Schemes and Overnight Schemes of the Mutual Funds, subject to the maximum of 10% of the investible surplus at the time of making such investments. The investment in auto fixed deposits may be considered while calculating investible surplus. Investments will be made only in Mutual Fund house having a total AUM of above Rs 10,000 Crs at the time of investments. However, the total exposure in any single liquid schemes may not exceed 10% of the Asset Under Management (AUM) or Rs 200 Crores in any scheme of the Mutual Fund as disclosed at the time of investment whichever is lower.

Investment in Government Securities/Treasury Bills

Investments may be made in Government Securities (excluding State Development Loans) and Treasury Bills. No limits may be applicable to Government Securities and Treasury Bills.