



## NATIONAL SECURITIES CLEARING CORPORATION LIMITED

### DEPARTMENT : CURRENCY DERIVATIVES SEGMENT

Download Ref No : NSE/CD/35404

Date : July 20, 2017

Circular Ref. No : 800/2017

All Members/Custodians/PCM

#### **Sub: Revised list of Approved Securities and Approved Banks**

This is further to our circular no. 797/2017 (Download Ref No: NSE/CD/35149) dated June 20, 2017 in respect of the captioned subject.

The revised list of approved securities, GOI securities, open ended mutual funds, and list of approved banks for issuance of bank guarantees (BG)/fixed deposit receipts (FDR) is as follows -

Annexure 1 - List of equity shares, non-cash component of liquid assets, with applicable market wide limits, applicable member specific limits and applicable haircut rates.

Annexure 2 - List of units of mutual fund schemes, cash component of liquid assets, with applicable market wide limits, applicable member specific limits and applicable haircut rates.

Annexure 3 - List of GOI Securities (G-Sec)/T Bills, cash component of liquid assets, with applicable haircut rates.

Annexure 4 – List of Open Ended Mutual funds acceptable as collaterals and their market wide applicable limits and applicable haircut rates.

Annexure 5 - List of banks empanelled for the purpose of issuance of BGs and FDRs.

Market wide applicable limit, member security specific limits and applicable haircut rates for each of the securities is stipulated in the annexures above.

Members who are also banks may note that G-Sec provided as collaterals should not be reckoned for SLR purpose of the banks and not be used for trading. Members are requested to take note of the above.

This circular shall be effective for the month of August, 2017.

**For and on behalf of  
National Securities Clearing Corporation Limited**

Huzefa Mahuvawala  
Asst. Vice President

<b>Telephone No</b>	<b>Fax No</b>	<b>Email id</b>
1800 266 0057	022-26598243	<a href="mailto:collaterals@nscl.co.in">collaterals@nscl.co.in</a>

**Annexure 1** List of equity shares that will form part of the non-cash component of liquid assets.

For the following securities applicable haircut is VAR

Member can deposit each security subject to maximum 25% of the cash equivalent assets of the member

Sr. No.	Symbol	ISIN	Security Name	Overall Permitted Qty. Across All Segments	Memberwise Permitted Qty for CD Segment
1	ACC	INE012A01025	ACC Limited	17078429	N.A
2	ADANIPOINTS	INE742F01042	Adani Ports and Special Economic Zone Limited	160280177	N.A
3	AMBUJACEM	INE079A01024	Ambuja Cements Limited	143440507	N.A
4	ASIANPAINT	INE021A01026	Asian Paints Limited	90562662	N.A
5	AUROPHARMA	INE406A01037	Aurobindo Pharma Limited	56391295	N.A
6	AXISBANK	INE238A01034	Axis Bank Limited	319921866	N.A
7	BAJAJ-AUTO	INE917I01010	Bajaj Auto Limited	29341808	N.A
8	BANKBARODA	INE028A01039	Bank of Baroda	187843804	N.A
9	BHARTIARTL	INE397D01024	Bharti Airtel Limited	262487467	N.A
10	BOSCHLTD	INE323A01026	Bosch Limited	1801607	N.A
11	BPCL	INE029A01011	Bharat Petroleum Corporation Limited	195530477	N.A
12	CIPLA	INE059A01026	Cipla Limited	98589427	N.A
13	COALINDIA	INE522F01014	Coal India Limited	262487570	N.A
14	DRREDDY	INE089A01023	Dr. Reddy's Laboratories Limited	24268577	N.A
15	EICHERMOT	INE066A01013	Eicher Motors Limited	2689613	N.A
16	GAIL	INE129A01019	GAIL (India) Limited	151365867	N.A
17	HCLTECH	INE860A01027	HCL Technologies Limited	111705615	N.A
18	HDFC	INE001A01036	Housing Development Finance Corporation Limited	318579956	N.A
19	HDFCBANK	INE040A01026	HDFC Bank Limited	311532762	N.A
20	HEROMOTOCO	INE158A01026	Hero MotoCorp Limited	26106151	N.A
21	HINDALCO	INE038A01020	Hindalco Industries Limited	292982919	N.A
22	HINDUNILVR	INE030A01027	Hindustan Unilever Limited	142010334	N.A
23	IBULHSGFIN	INE148I01020	Indiabulls Housing Finance Limited	64198213	N.A
24	ICICIBANK	INE090A01021	ICICI Bank Limited	960668743	N.A
25	INDUSINDBK	INE095A01012	IndusInd Bank Limited	88773875	N.A
26	INFRATEL	INE121J01017	Bharti Infratel Limited	141688044	N.A
27	INFY	INE009A01021	Infosys Limited	398569790	N.A
28	IOC	INE242A01010	Indian Oil Corporation Limited	414324861	N.A
29	ITC	INE154A01025	ITC Limited	2424467788	N.A
30	KOTAKBANK	INE237A01028	Kotak Mahindra Bank Limited	266206989	N.A
31	LT	INE018A01030	Larsen & Toubro Limited	274399478	N.A
32	LUPIN	INE326A01037	Lupin Limited	48155761	N.A
33	M&M	INE101A01026	Mahindra & Mahindra Limited	85967712	N.A
34	MARUTI	INE585B01010	Maruti Suzuki India Limited	26458324	N.A
35	NTPC	INE733E01010	NTPC Limited	498941046	N.A
36	ONGC	INE213A01029	Oil & Natural Gas Corporation Limited	819516934	N.A
37	POWERGRID	INE752E01010	Power Grid Corporation of India Limited	440550890	N.A
38	RELIANCE	INE002A01018	Reliance Industries Limited	339152936	N.A
39	SBIN	INE062A01020	State Bank of India	714367924	N.A
40	SUNPHARMA	INE044A01036	Sun Pharmaceutical Industries Limited	218884186	N.A
41	TATAMOTORS	INE155A01022	Tata Motors Limited	376938853	N.A
42	TATAMTRDVR	IN9155A01020	Tata Motors Limited	101602125	N.A
43	TATAPOWER	INE245A01021	Tata Power Company Limited	362314609	N.A
44	TATASTEEL	INE081A01012	Tata Steel Limited	133342710	N.A
45	TCS	INE467B01029	Tata Consultancy Services Limited	101186832	N.A
46	TECHM	INE669C01036	Tech Mahindra Limited	124168687	N.A
47	ULTRACEMCO	INE481G01011	UltraTech Cement Limited	20785458	N.A
48	VEDL	INE205A01025	Vedanta Limited	369896299	N.A
49	WIPRO	INE075A01022	Wipro Limited	255538042	N.A
50	YESBANK	INE528G01019	Yes Bank Limited	72868673	N.A
51	ZEEL	INE256A01028	Zee Entertainment Enterprises Limited	109355702	N.A

For the following securities applicable haircut is root 2 X VAR rate or 20% whichever is higher

Member can deposit each security subject to maximum 15% of the cash equivalent assets of the member

Sr. No.	Symbol	ISIN	Security Name	Overall Permitted Qty. Across All Segments	Memberwise Permitted Qty for CD Segment
1	ABB	INE117A01022	ABB India Limited	10595419	N.A
2	ASHOKLEY	INE208A01029	Ashok Leyland Limited	285077497	N.A
3	BAJAJFINSV	INE918I01018	Bajaj Finserv Limited	13255799	N.A
4	BAJFINANCE	INE296A01024	Bajaj Finance Limited	45801187	N.A
5	BEL	INE263A01024	Bharat Electronics Limited	142117004	N.A
6	BHEL	INE257A01026	Bharat Heavy Electricals Limited	180829600	N.A
7	BRITANNIA	INE216A01022	Britannia Industries Limited	11825584	N.A
8	CADILAHC	INE010B01027	Cadila Healthcare Limited	51610474	N.A
9	COLPAL	INE259A01022	Colgate Palmolive (India) Limited	26654592	N.A
10	CONCOR	INE111A01017	Container Corporation of India Limited	22032750	N.A
11	CUMMINSIND	INE298A01020	Cummins India Limited	27165463	N.A
12	DABUR	INE016A01026	Dabur India Limited	112563966	N.A
13	DIVISLAB	INE361B01024	Divi's Laboratories Limited	25447470	N.A
14	DLF	INE271C01023	DLF Limited	89379994	N.A
15	EMAMILTD	INE548C01032	Emami Limited	12375753	N.A
16	GLAXO	INE159A01016	GlaxoSmithKline Pharmaceuticals Limited	28660	4777
17	GLENMARK	INE935A01035	Glenmark Pharmaceuticals Limited	30177160	N.A
18	GODREJCP	INE102D01028	Godrej Consumer Products Limited	50041894	N.A
19	GSKCONS	INE264A01014	GlaxoSmithKline Consumer Healthcare Limited	40224	6704
20	HAVELLS	INE176B01034	Havells India Limited	48029719	N.A
21	HINDPETRO	INE094A01015	Hindustan Petroleum Corporation Limited	148995450	N.A
22	HINDZINC	INE267A01025	Hindustan Zinc Limited	296432938	N.A
23	ICICIPRULI	INE726G01019	ICICI Prudential Life Insurance Company Limited	55349124	N.A
24	IDEA	INE669E01016	Idea Cellular Limited	415512771	N.A
25	INDIGO	INE646L01027	InterGlobe Aviation Limited	10206025	N.A
26	JSWSTEEL	INE019A01038	JSW Steel Limited	279194434	N.A
27	LICHSGFIN	INE115A01026	LIC Housing Finance Limited	60244101	N.A
28	MARICO	INE196A01026	Marico Limited	103387378	N.A
29	MCDOWELL-N	INE854D01016	United Spirits Limited	12068663	N.A
30	MOTHERSUMI	INE775A01035	Motherson Sumi Systems Limited	155354825	N.A
31	NHPC	INE848E01016	NHPC Limited	19220211	3203369
32	NMDC	INE584A01023	NMDC Limited	158552856	N.A
33	OFSS	INE881D01027	Oracle Financial Services Software Limited	4448241	N.A
34	OIL	INE274J01014	Oil India Limited	51247410	N.A
35	PEL	INE140A01024	Piramal Enterprises Limited	16381551	N.A
36	PETRONET	INE347G01014	Petronet LNG Limited	150000018	N.A
37	PFC	INE134E01011	Power Finance Corporation Limited	177690003	N.A
38	PGHH	INE179A01014	Procter & Gamble Hygiene and Health Care Limited	19267	3211
39	PIDILITIND	INE318A01026	Pidilite Industries Limited	31161860	N.A
40	PNB	INE160A01022	Punjab National Bank	148901807	N.A
41	RECLTD	INE020B01018	Rural Electrification Corporation Limited	162482706	N.A
42	SAIL	INE114A01011	Steel Authority of India Limited	206528041	N.A
43	SHREECEM	INE070A01015	Shree Cements Limited	2453486	N.A
44	SIEMENS	INE003A01024	Siemens Limited	17806068	N.A
45	SRTRANSFIN	INE721A01013	Shriram Transport Finance Company Limited	33541943	N.A
46	SUNTV	INE424H01027	Sun TV Network Limited	19704233	N.A
47	TITAN	INE280A01028	Titan Company Limited	83355648	N.A
48	TORNTPHARM	INE685A01028	Torrent Pharmaceuticals Limited	9731600	N.A
49	UBL	INE686F01025	United Breweries Limited	13816721	N.A
50	UPL	INE628A01036	UPL Limited	64803665	N.A

**Annexure 2** Units of mutual fund schemes that will form part of the cash component of liquid assets.

CMF

Sr. No.	Symbol	ISIN	Security Name	Overall Permitted Qty. Across All Segments	Memberwise Permitted Qty for CM Segment	Applicable Haircut
1	LIQUIDBEES	INF732E01037	R*Shares Liquid BeES	2959647	N.A	10%