



NATIONAL SECURITIES CLEARING CORPORATION LIMITED

DEPARTMENT : FUTURES AND OPTIONS SEGMENT

Download Ref No : NSE/CMPT/35402

Date : July 20, 2017

Circular Ref. No : 079/2017

All Members/Custodians/PCM

Sub: Revised list of Approved Securities and Approved Banks

This is further to our circular no. 061/2017 (Download Ref No: NSE/CMPT/35150) dated June 20, 2017 in respect of the captioned subject.

The revised list of approved securities, GOI securities, open ended mutual funds, corporate bonds 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, non-cash component of liquid assets, with applicable market wide limits, applicable member specific limits and applicable haircut rates.

Annexure 3 - 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 4 – List of GOI Securities (G-Sec)/T Bills, cash component of liquid assets, with applicable haircut rates.

Annexure 5 - List of Open Ended Mutual funds acceptable as collaterals and their market wide applicable limits and applicable haircut rates.

Annexure 6 – List of Corporate Bonds, non-cash component of liquid assets with their market wide applicable limits and applicable haircut rates.

Annexure 7 – 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

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List of Corporate Bonds acceptable as collaterals							
Sr No	ISIN Number	Symbol	Issuer Name	Issue date	Expiry Date	Overall Permitted Qty. Across All Segments	Applicable Haircut
1	INE005A11960	ICBK0NTBKT	ICICI BANK LIMITED	28-Aug-01	28-Aug-22	432	15%
2	INE005A11911	ICBK0NTBKT	ICICI BANK LIMITED	24-Jul-01	24-Apr-22	1335	15%
3	INE005A11309	ICBK0NTBKT	ICICI BANK LIMITED	5-Oct-98	5-Dec-22	3079	15%
4	INE020B07GW6	RECL722DEC	RURAL ELEC CORP LTD	19-Dec-12	19-Dec-22	1165309	15%
5	INE020B07GY2	RECL688MAR	RURAL ELEC CORP LTD	25-Mar-13	25-Mar-23	81353	15%
6	INE020B07HO1	RECL801SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-23	245544	15%
7	INE020B07HR4	RECL826SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-23	329513	15%
8	INE020B07GX4	RECL738DEC	RURAL ELEC CORP LTD	19-Dec-12	19-Dec-27	852037	15%
9	INE020B07GZ9	RECL704MAR	RURAL ELEC CORP LTD	25-Mar-13	25-Mar-28	49710	15%
10	INE020B07HP8	RECL846SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-28	1638780	15%
11	INE020B07HS2	RECL871SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-28	1171480	15%
12	INE020B07HQ6	RECL837SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-33	13655	15%
13	INE020B07HT0	RECL862SEP	RURAL ELEC CORP LTD	24-Sep-13	24-Sep-33	41630	15%
14	INE557F07041	NHB682MAR2	NATIONAL HOUSING BANK	26-Mar-13	26-Mar-23	19623	15%
15	INE557F07140	NHB825RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-24	19594	15%
16	INE557F07082	NHB826NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-24	27882	15%
17	INE557F07173	NHB850RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-24	5102	15%
18	INE557F07116	NHB851NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-24	17710	15%
19	INE557F07090	NHB863NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-29	81432	15%
20	INE557F07157	NHB868RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-29	84398	15%
21	INE557F07124	NHB888NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-29	17146	15%
22	INE557F07181	NHB893RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-29	66521	15%
23	INE557F07165	NHB865RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-34	14712	15%
24	INE557F07108	NHB876NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-34	142685	15%
25	INE557F07199	NHB890RDIN	NATIONAL HOUSING BANK	24-Mar-14	24-Mar-34	9670	15%
26	INE557F07132	NHB901NTIN	NATIONAL HOUSING BANK	13-Jan-14	13-Jan-34	133143	15%
27	INE202E07104	IRED816RDP	IRDA LTD	13-Mar-14	13-Mar-24	75759	15%
28	INE202E07112	IRED841RDP	IRDA LTD	13-Mar-14	13-Mar-24	105291	15%
29	INE202E07120	IRED855RDP	IRDA LTD	13-Mar-14	13-Mar-29	123076	15%
30	INE202E07138	IRED880RDP	IRDA LTD	13-Mar-14	13-Mar-29	234550	15%
31	INE202E07146	IRED855ARD	IRDA LTD	13-Mar-14	13-Mar-34	38812	15%
32	INE202E07153	IRED880ARD	IRDA LTD	13-Mar-14	13-Mar-34	144164	15%
33	INE053F07520	IRFC800NTP	INDIAN RAILWAY FIN CORP	23-Feb-12	23-Feb-22	3173447	15%
34	INE053F07587	IRFC688NTP	INDIAN RAILWAY FIN CORP	23-Mar-13	23-Mar-23	165170	15%
35	INE053F07561	IRFC718NTP	INDIAN RAILWAY FIN CORP	19-Feb-13	19-Feb-23	2814680	15%
36	INE053F07710	IRFC819260	INDIAN RAILWAY FIN CORP	26-Mar-14	26-Mar-24	231152	15%
37	INE053F07652	IRFC823RDP	INDIAN RAILWAY FIN CORP	18-Feb-14	18-Feb-24	1778321	15%
38	INE053F07736	IRFC844260	INDIAN RAILWAY FIN CORP	26-Mar-14	26-Mar-24	129738	15%
39	INE053F07678	IRFC848RDP	INDIAN RAILWAY FIN CORP	18-Feb-14	18-Feb-24	526254	15%
40	INE053F07793	IRFC707RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-25	367473	15%
41	INE053F07827	IRFC732RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-25	368948	15%
42	INE053F07892	IRFC729RDP	INDIAN RAILWAY FIN CORP	22-Mar-16	22-Mar-26	190713	15%
43	INE053F07876	IRFC704RDP	INDIAN RAILWAY FIN CORP	22-Mar-16	22-Mar-26	48597	15%
44	INE053F07538	IRFC810NTP	INDIAN RAILWAY FIN CORP	23-Feb-12	23-Feb-27	3095442	15%
45	INE053F07595	IRFC704NTP	INDIAN RAILWAY FIN CORP	23-Mar-13	23-Mar-28	263883	15%
46	INE053F07579	IRFC734NTP	INDIAN RAILWAY FIN CORP	19-Feb-13	19-Feb-28	2558710	15%
47	INE053F07660	IRFC840RDP	INDIAN RAILWAY FIN CORP	18-Feb-14	18-Feb-29	1090186	15%
48	INE053F07728	IRFC863260	INDIAN RAILWAY FIN CORP	26-Mar-14	26-Mar-29	947913	15%
49	INE053F07686	IRFC865RDP	INDIAN RAILWAY FIN CORP	18-Feb-14	18-Feb-29	688359	15%
50	INE053F07744	IRFC888260	INDIAN RAILWAY FIN CORP	26-Mar-14	26-Mar-29	436414	15%
51	INE053F07801	IRFC728RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-30	2057310	15%
52	INE053F07835	IRFC753RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-30	1074217	15%
53	INE053F07884	IRFC735RDP	INDIAN RAILWAY FIN CORP	22-Mar-16	22-Mar-31	1016376	15%
54	INE053F07900	IRFC764RDP	INDIAN RAILWAY FIN CORP	22-Mar-16	22-Mar-31	1194313	15%
55	INE053F07819	IRFC725RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-35	294415	15%
56	INE053F07843	IRFC750RDP	INDIAN RAILWAY FIN CORP	21-Dec-15	21-Dec-35	369634	15%
57	INE281G07053	JNPT682MAR	JAWAHARLAL NEHRUPORTTRUST	26-Mar-13	25-Mar-23	41319	15%
58	INE906B07CA1	NHAI820JAN	NATIONAL HWYS AUTH INDIA	25-Jan-12	25-Jan-22	6714081	15%
59	INE906B07DC5	NHAI827NTP	NATIONAL HWYS AUTH INDIA	5-Feb-14	5-Feb-24	475247	15%
60	INE906B07DD3	NHAI852NTP	NATIONAL HWYS AUTH INDIA	5-Feb-14	5-Feb-24	301322	15%
61	INE906B07EM2	NHAI704RDP	NATIONAL HWYS AUTH INDIA	9-Mar-16	9-Mar-26	97880	15%
62	INE906B07EG4	NHAI714RDP	NATIONAL HWYS AUTH INDIA	11-Jan-16	11-Jan-26	686402	15%
63	INE906B07EN0	NHAI729RDP	NATIONAL HWYS AUTH INDIA	9-Mar-16	9-Mar-26	192334	15%
64	INE906B07EH2	NHAI739RDP	NATIONAL HWYS AUTH INDIA	11-Jan-16	11-Jan-26	655760	15%
65	INE906B07CB9	NHAI830JAN	NATIONAL HWYS AUTH INDIA	25-Jan-12	25-Jan-27	3285918	15%
66	INE906B07DE1	NHAI850NTP	NATIONAL HWYS AUTH INDIA	5-Feb-14	5-Feb-29	1732023	15%
67	INE906B07DF8	NHAI875NTP	NATIONAL HWYS AUTH INDIA	5-Feb-14	5-Feb-29	1189807	15%
68	INE906B07EIO	NHAI735RDP	NATIONAL HWYS AUTH INDIA	11-Jan-16	11-Jan-31	5982574	15%
69	INE906B07EO8	NHAI739RDP	NATIONAL HWYS AUTH INDIA	9-Mar-16	9-Mar-31	1882119	15%
70	INE906B07EJ8	NHAI760RDP	NATIONAL HWYS AUTH INDIA	11-Jan-16	11-Jan-31	2675262	15%
71	INE906B07EP5	NHAI769RDP	NATIONAL HWYS AUTH INDIA	9-Mar-16	9-Mar-31	1127666	15%
72	INE848E07518	NHPC818NTP	NHPC LIMITED	2-Nov-13	2-Nov-23	50813	15%
73	INE848E07542	NHPC843NTP	NHPC LIMITED	2-Nov-13	2-Nov-23	60769	15%
74	INE848E07526	NHPC854NTP	NHPC LIMITED	2-Nov-13	2-Nov-28	213116	15%
75	INE848E07559	NHPC879NTP	NHPC LIMITED	2-Nov-13	2-Nov-28	85606	15%
76	INE848E07534	NHPC867NTP	NHPC LIMITED	2-Nov-13	2-Nov-33	336070	15%
77	INE848E07567	NHPC892NTP	NHPC LIMITED	2-Nov-13	2-Nov-33	253623	15%
78	INE733E07JE0	NTPC841RDP	NTPC LIMITED	16-Dec-13	16-Dec-23	488026	15%
79	INE733E07JH3	NTPC866RDP	NTPC LIMITED	16-Dec-13	16-Dec-23	208639	15%
80	INE733E07JR2	NTPC711RDP	NTPC LIMITED	5-Oct-15	5-Oct-25	108376	15%
81	INE733E07JU6	NTPC736RDP	NTPC LIMITED	5-Oct-15	5-Oct-25	65964	15%
82	INE733E07JF7	NTPC848RDP	NTPC LIMITED	16-Dec-13	16-Dec-28	249945	15%
83	INE733E07JI1	NTPC873RDP	NTPC LIMITED	16-Dec-13	16-Dec-28	91392	15%
84	INE733E07JS0	NTPC728RDP	NTPC LIMITED	5-Oct-15	5-Oct-30	129047	15%
85	INE733E07JV4	NTPC753RDP	NTPC LIMITED	5-Oct-15	5-Oct-30	48295	15%
86	INE733E07JG5	NTPC866RDP	NTPC LIMITED	16-Dec-13	16-Dec-33	312027	15%
87	INE733E07JJ9	NTPC891RDP	NTPC LIMITED	16-Dec-13	16-Dec-33	399968	15%
88	INE733E07JT8	NTPC737RDP	NTPC LIMITED	5-Oct-15	5-Oct-35	182575	15%
89	INE733E07JW2	NTPC762RDP	NTPC LIMITED	5-Oct-15	5-Oct-35	165739	15%
90	INE020B07IC4	RECL819320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-24	289254	15%
91	INE020B07IF7	RECL844320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-24	130061	15%
92	INE020B07ID2	RECL863320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-29	237878	15%
93	INE020B07IG5	RECL888320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-29	292545	15%
94	INE020B07IE0	RECL861320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-34	24626	15%
95	INE020B07IH3	RECL886320	RURAL ELEC CORP LTD	24-Mar-14	24-Mar-34	85030	15%
96	INE020B08500	RECL81NFPS	RURAL ELEC CORP LTD	31-Mar-11	31-Mar-21	260	15%
97	INE020B08526	RECL82NFPS	RURAL ELEC CORP LTD	31-Mar-11	31-Mar-21	176	15%
98	INE733E07JP6	NTPC849RDI	NTPC LIMITED	25-Mar-15	25-Mar-25	824546440	15%
99	INE092T08CC6	IDFCBK8RFB	IDFC BANK LIMITED	11-Dec-16	11-Dec-20	11207	15%
100	INE092T08CD4	IDFCBK0RFB	IDFC BANK LIMITED	11-Dec-16	11-Dec-20	16957	15%
101	INE020B08708	RECL895BNF	RURAL ELECTRIFICATION CORPORA	15-Feb-12	15-Feb-22	643	15%
102	INE020B08716	RECL895CNF	RURAL ELECTRIFICATION CORPORA	15-Feb-12	15-Feb-22	156	15%
103	INE020B08724	RECL915BNF	RURAL ELECTRIFICATION CORPORA	15-Feb-12	15-Feb-27	354	15%
104	INE020B08732	RECL915CNF	RURAL ELECTRIFICATION CORPORA	15-Feb-12	15-Feb-27	160	15%