

## NSE Clearing Limited

### Circular

| DEPARTMENT: CURRENCY DERIVATIVES SEGMENT |                               |
|------------------------------------------|-------------------------------|
| <b>Download Ref No:</b> NCL/CD/66220     | <b>Date:</b> January 21, 2025 |
| <b>Circular Ref. No:</b> 002/2025        |                               |

All Members/Custodians/PCM

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

This is further to our circular no. 066/2024 (Download Ref No: NCL/CD/65717) dated December 20, 2024 in respect of the captioned subject.

The revised list of approved securities, GOI securities and open ended mutual funds 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 Exchange Traded Funds, cash component of liquid assets, with applicable market wide limits, applicable member specific limits and applicable haircut rates.

Annexure 3 - List of Sovereign Gold Bonds, 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.

## NSE Clearing Limited

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 February 2025.

**For and on behalf of  
NSE Clearing Limited**

Huzefa Mahuvawala  
Chief Risk Officer

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