

NSE Clearing Limited

(Formerly known as National Securities Clearing Corporation Limited)

DEPARTMENT : SECURITIES LENDING & BORROWING SCHEME (SLBS)

Download Ref No: NCL/CMPT/45069

Date : July 20, 2020

Circular Ref. No: 055/2020

All Participants and Custodians

Sub: Revised list of Approved Securities and GOI Securities (G-Sec)

This is further to our circular no. 043/2020 (Download Ref No: NCL/CMPT/44737) dated June 22, 2020 in respect of the captioned subject.

The revised list of approved securities and GOI securities 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.

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, 2020.

For and on behalf of
NSE Clearing Limited
(Formerly known as National Securities Clearing Corporation Limited)

Huzefa Mahuvawala
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