

**NATIONAL SECURITIES CLEARING CORPORATION LIMITED**  
**CURRENCY DERIVATIVES SEGMENT**  
**Circular No. 148**

**Download. No. NSE/CD/14062**

**February 5, 2010**

Dear Members,

**Sub: Revised list of Government of India Securities to be accepted as collateral**

This is in continuation to our circular ref no. NSCC/CDS/C&S/004 (Download no. NSE/CD/11224) dated September 02, 2008 regarding acceptance of Government of India Securities as collaterals and circular ref no. 146 (Download No.: NSE/CD/14032) dated February 2, 2010.

The revised list of Central Government of India Securities (G-Sec) and Treasury bills (T-bills) to be accepted as approved collaterals is given in Annexure I.

The list of Central Government of India Securities (G-Sec) as given in Annexure II are being excluded from the list of approved securities with effect from February 18, 2010.

Members who are also banks may note that G-Sec/T-Bills 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 above.

For any further clarifications members may contact the following officials of the Clearing Corporation: Mr. Samir Rajdev, Ms Sonal Tharthare and Mr. Ambrish Singh.

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Yours sincerely,  
For National Securities Clearing Corporation Ltd

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**Annexure – I**

**List of G-Sec / T- Bills to be accepted as collateral**

<b>List of Government Securities</b>			
<b>Sr. No.</b>	<b>ISIN</b>	<b>ISIN Description</b>	<b>ISIN Maturity</b>
1	IN0020010057	9.39% G.S. 2011	2-Jul-11
2	IN0020020056	7.40% G.S. 2012	3-May-12
3	IN0020020122	7.27% G.S. 2013	3-Sep-13
4	IN0020090067	7.32% G.S. 2014	20-Oct-14
5	IN0020090026	6.49% G.S. 2015	8-Jun-15
6	IN0020090059	7.02% G.S. 2016	17-Aug-16
7	IN0020090042	6.90% G.S. 2019	13-Jul-19
8	IN0020020171	6.35% G.S. 2020	2-Jan-20
9	IN0020092071	GOI FLOATING RATE BOND 2020	21-Dec-20
10	IN0020060078	8.24% G.S. 2027	15-Feb-27
11	IN0020060086	8.28% G.S. 2032	15-Feb-32
12	IN0020040039	7.50% G.S. 2034	10-Aug-34

<b>List of T-bills</b>			
<b>Sr. No.</b>	<b>ISIN No.</b>	<b>Security Description</b>	<b>Maturity Date</b>
1	IN002008Z027	364 DTB Maturing on 12/02/2010	12-Feb-10
2	IN002009X020	91 DTB Maturing on 12/02/2010	12-Feb-10
3	IN002009Y028	182 DTB Maturing on 19/02/2010	19-Feb-10
4	IN002009X020	91 DTB Maturing on 19/02/2010	19-Feb-10
5	IN002008Z027	364 DTB Maturing on 26/02/2010	26-Feb-10
6	IN002009X020	91 DTB Maturing on 26/02/2010	26-Feb-10
7	IN002009Y028	182 DTB Maturing on 05/03/2010	5-Mar-10
8	IN002009X020	91 DTB Maturing on 05/03/2010	5-Mar-10
9	IN002008Z027	364 DTB Maturing on 12/03/2010	12-Mar-10
10	IN002009X020	91 DTB Maturing on 12/03/2010	12-Mar-10
11	IN002009Y028	182 DTB Maturing on 19/03/2010	19-Mar-10
12	IN002009X020	91 DTB Maturing on 19/03/2010	19-Mar-10
13	IN002008Z027	364 DTB Maturing on 25/03/2010	25-Mar-10
14	IN002009X020	91 DTB Maturing on 25/03/2010	25-Mar-10
15	IN002009Y028	182 DTB Maturing on 01/04/2010	1-Apr10
16	IN002009X020	91 DTB Maturing on 02/04/2010	2-Apr-10
17	IN002009Z025	364 DTB Maturing on 08/04/2010	8-Apr-10
18	IN002009X020	91 DTB Maturing on 09/04/2010	9-Apr-10

19	IN002009Y028	182 DTB Maturing on 16/04/2010	16-Apr-10
20	IN002009X020	91 DTB Maturing on 16/04/2010	16-Apr-10
21	IN002009Z025	364 DTB Maturing on 23/04/2010	23-Apr-10
22	IN002009X020	91 DTB Maturing on 23/04/2010	23-Apr-10
23	IN002009Y028	182 DTB Maturing on 30/04/2010	30-Apr-10
24	IN002009X020	91 DTB Maturing on 30/04/2010	30-Apr-10
25	IN002009Z025	364 DTB Maturing on 07/05/2010	7-May-10
26	IN002009X020	91 DTB Maturing on 07/05/2010	7-May-10
27	IN002009Y028	182 DTB Maturing on 14/05/2010	14-May-10
28	IN002009Z025	364 DTB Maturing on 21/05/2010	21-May-10
29	IN002009Y028	182 DTB Maturing on 28/05/2010	28-May-10
30	IN002009Z025	364 DTB Maturing on 04/06/2010	4-Jun-10
31	IN002009Y028	182 DTB Maturing on 11/06/2010	11-Jun-10
32	IN002009Z025	364 DTB Maturing on 18/06/2010	18-Jun-10
33	IN002009Y028	182 DTB Maturing on 24/06/2010	24-Jun-10
34	IN002009Z025	364 DTB Maturing on 02/07/2010	2-Jul-10
35	IN002009Y028	182 DTB Maturing on 09/07/2010	9-Jul-10
36	IN002009Z025	364 DTB Maturing on 16/07/2010	16-Jul-10
37	IN002009Y028	182 DTB Maturing on 23/07/2010	23-Jul-10
38	IN002009Z025	364 DTB Maturing on 30/07/2010	30-Jul-10
39	IN002009Y028	182 DTB Maturing on 06/08/2010	6-Aug-10
40	IN002009Z025	364 DTB Maturing on 13/08/2010	13-Aug-10
41	IN002009Z025	364 DTB Maturing on 27/08/2010	27-Aug-10
42	IN002009Z025	364 DTB Maturing on 10/09/2010	10-Sep-10
43	IN002009Z025	364 DTB Maturing on 24/09/2010	24-Sep-10
44	IN002009Z025	364 DTB Maturing on 08/10/2010	8-Oct-10
45	IN002009Z025	364 DTB Maturing on 22/10/2010	22-Oct-10
46	IN002009Z025	364 DTB Maturing on 05/11/2010	05-Nov-10
47	IN002009Z025	364 DTB Maturing on 19/11/2010	19-Nov-10
48	IN002009Z025	364 DTB Maturing on 03/12/2010	3-Dec-10
49	IN002009Z025	364 DTB Maturing on 17/12/2010	17-Dec-10
50	IN002009Z025	364 DTB Maturing on 31/12/2010	31-Dec-10
51	IN002009Z025	364 DTB Maturing on 14/01/2011	14-Jan-11
52	IN002009Z025	364 DTB Maturing on 28/01/2011	28-Jan-11

**Annexure – II**

**List of G-Sec to be excluded from list of eligible securities for deposit as collateral w.e.f February 18, 2010**

<b>Sr. No.</b>	<b>ISIN No.</b>	<b>Security Description</b>	<b>Maturity Date</b>
1	IN0020090018	6.07% G.S. 2014	15-May-14
2	IN0020090034	7.35% G.S. 2024	22-Jun-24