
NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-059/2023

Date : November 22, 2023

Subject : Scheme of deposit for acceptance of Government Securities, Treasury Bills and Sovereign Gold Bonds as Collateral

Reference is drawn to SEBI circular No. SEBI/HO/MRD/MRD-PoD-1/P/CIR/2023/136 dated August 04, 2023 on Master Circular for Commodity Derivatives Segment, NCCL Circular No. NCCL/RISK-028/2023 dated June 19, 2023 on Master Circular - Risk Management and NCCL circular no. NCCL/RISK-054/2023 dated October 25, 2023 on Scheme of deposit for acceptance of Government Securities, Treasury Bills and Sovereign Gold Bonds as Collateral. The Clearing Corporation has now revised the list of Government Securities, Treasury Bills and Sovereign Gold Bonds as collateral towards Additional Base Capital (ABC) and the applicable haircuts.

Scheme of Deposit

- a) Government Securities, Treasury Bills and Sovereign Gold Bonds as collateral
- i. Members are permitted to deposit approved Government Securities, Treasury Bills and Sovereign Gold Bonds (Securities) as collateral.
 - ii. The Government Securities, Treasury Bills and Sovereign Gold Bonds shall be subject to a haircut as may be decided by the Clearing Corporation from time to time.
 - iii. The Clearing Corporation may issue/revise the list of approved Government Securities, Treasury Bills and Sovereign Gold Bonds and the haircut requirements from time to time.
 - iv. All Government Securities, Treasury Bills and Sovereign Gold Bonds issued by RBI during the month shall be accepted from the date of issue.
 - v. No benefit shall be provided on the Government Securities, Treasury Bills and Sovereign Gold Bonds which have been discontinued from the approved list.
 - vi. The benefit on the approved Government Securities and Treasury Bills shall be withdrawn two days prior to the maturity of the respective securities including the maturity date.
 - vii. Clearing Members who are also Banks may note that Government Securities & Treasury Bills provided as collaterals should not be reckoned for SLR purpose by the Banks and not used for trading.
- b) Valuation
- i. The valuation of units of the Government Securities, Treasury Bills and Sovereign Gold Bonds shall be done on daily basis
 - Government Securities, Treasury Bills – From the prices disseminated by the Clearing Corporation of India Ltd. (CCIL)
 - Sovereign Gold Bonds – From the prices disseminated by NSE

- ii. The above valuation shall be reduced by the relevant haircut percentage to arrive at the collateral value. Only the value net of haircut so arrived shall be considered as the value of such securities.

The revised list of Government Securities, Treasury Bills and Sovereign Gold Bonds along with the haircut details is provided in Annexure 1.

The given list will be applicable from beginning of trading day of December 01, 2023.

Members and participants are requested to note the above.

For and on behalf of
National Commodity Clearing Limited

Abhishek Soni
Chief Risk Officer

For further information / clarifications, please contact

1. Customer Service Group on toll free number: 1800 266 6007
2. Customer Service Group by e-mail to : contactus@nccl.co.in

Annexure 1
1) List of Government Securities that will form part of the cash component of liquid assets.

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
1	IN0020150010	7.68% G.S. 2023	15-Dec-23	10%
2	IN0020180488	7.32% G.S. 2024	28-Jan-24	10%
3	IN0020090034	7.35% G.S. 2024	22-Jun-24	10%
4	IN0020220052	6.69% G.S. 2024	27-Jun-24	2%
5	IN0020140045	8.40% G.S. 2024	28-Jul-24	10%
6	IN0020190396	6.18% G.S. 2024	04-Nov-24	10%
7	IN0020110048	9.15% G.S. 2024	14-Nov-24	10%
8	IN0020220128	6.89% GOVT STOCK 2025	16-Jan-25	10%
9	IN0020150036	7.72% G.S. 2025	25-May-25	10%
10	IN0020200112	5.22% G.S. 2025	15-Jun-25	2%
11	IN0020120047	8.20% G.S. 2025	24-Sep-25	10%
12	IN0020030071	5.97% G.S. 2025	25-Sep-25	10%
13	IN0020200278	5.15% G.S. 2025	09-Nov-25	10%
14	IN0020150093	7.59% G.S. 2026	11-Jan-26	2%
15	IN0020190016	7.27% G.S. 2026	08-Apr-26	10%
16	IN0020210012	5.63% GS 2026	12-Apr-26	2%
17	IN0020230028	6.99% G.S. 2026	17-Apr-26	2%
18	IN0020120039	8.33% G.S. 2026	09-Jul-26	10%
19	IN0020160035	6.97% G.S. 2026	06-Sep-26	10%
20	IN0020010081	10.18% G.S. 2026	11-Sep-26	10%
21	IN0020230119	7.33% GS 2026	30-Oct-26	2%
22	IN0020210186	5.74% G.S. 2026	15-Nov-26	2%
23	IN0020140060	8.15% G.S. 2026	24-Nov-26	10%
24	IN0020060078	8.24% G.S. 2027	15-Feb-27	10%
25	IN0020170026	6.79% G.S. 2027	15-May-27	5%
26	IN0020220037	7.38% G.S. 2027	20-Jun-27	5%
27	IN0020070036	8.26% G.S. 2027	02-Aug-27	10%
28	IN0020070069	8.28% G.S. 2027	21-Sep-27	10%
29	IN0020170174	7.17% G.S. 2028	08-Jan-28	10%
30	IN0020220136	7.10% G.S. 2028	27-Jan-28	10%
31	IN0020020247	6.01% G.S. 2028	25-Mar-28	10%
32	IN0020230010	7.06% G.S. 2028	10-Apr-28	5%
33	IN0020140011	8.60% G.S. 2028	02-Jun-28	10%
34	IN0020030022	6.13% G.S. 2028	04-Jun-28	10%
35	IN0020230101	7.37% G.S. 2028	23-Oct-28	5%
36	IN0020230143	7.25% G.S. 2028	13-Nov-28	5%
37	IN0020180454	7.26% G.S. 2029	14-Jan-29	5%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
38	IN0020150069	7.59% G.S. 2029	20-Mar-29	10%
39	IN0020220011	7.10% G.S. 2029	18-Apr-29	5%
40	IN0020190362	6.45% G.S. 2029	07-Oct-29	10%
41	IN0020160118	6.79% G.S. 2029	26-Dec-29	10%
42	IN0020150028	7.88% G.S. 2030	19-Mar-30	10%
43	IN0020230036	7.17% G.S. 2030	17-Apr-30	5%
44	IN0020160019	7.61% G.S. 2030	09-May-30	10%
45	IN0020200070	5.79% G.S. 2030	11-May-30	10%
46	IN0020200153	5.77% G.S. 2030	03-Aug-30	10%
47	IN0020130053	9.20% G.S. 2030	30-Sep-30	10%
48	IN0020230135	7.32% G.S. 2030	13-Nov-30	5%
49	IN0020200294	5.85% G.S. 2030	01-Dec-30	10%
50	IN0020110055	8.97% G.S. 2030	05-Dec-30	10%
51	IN0020210095	6.10% G.S. 2031	12-Jul-31	5%
52	IN0020170042	6.68% G.S. 2031	17-Sep-31	10%
53	IN0020210244	6.54% G.S. 2032	17-Jan-32	5%
54	IN0020060086	8.28% G.S. 2032	15-Feb-32	10%
55	IN0020070044	8.32% G.S. 2032	02-Aug-32	10%
56	IN0020220060	7.26% G.S. 2032	22-Aug-32	5%
57	IN0020020106	7.95% G.S. 2032	28-Aug-32	10%
58	IN0020070077	8.33% G.S. 2032	21-Sep-32	10%
59	IN0020220144	7.29% G.S. 2033	27-Jan-33	10%
60	IN0020220151	7.26% GOVT STOCK 2033	06-Feb-33	5%
61	IN0020190065	7.57% G.S. 2033	17-Jun-33	10%
62	IN0020230085	7.18% G.S. 2033	14-Aug-33	5%
63	IN0020140052	8.24% G.S. 2033	10-Nov-33	10%
64	IN0020160100	6.57% G.S. 2033	05-Dec-33	10%
65	IN0020040039	7.50% G.S. 2034	10-Aug-34	10%
66	IN0020200096	6.19% G.S. 2034	16-Sep-34	10%
67	IN0020150051	7.73% G.S. 2034	19-Dec-34	10%
68	IN0020200245	6.22% G.S. 2035	16-Mar-35	10%
69	IN0020210020	6.64% GS 2035	16-Jun-35	10%
70	IN0020050012	7.40% G.S. 2035	09-Sep-35	10%
71	IN0020210152	6.67% G.S. 2035	15-Dec-35	10%
72	IN0020220029	7.54% G.S. 2036	23-May-36	5%
73	IN0020060045	8.33% G.S. 2036	07-Jun-36	10%
74	IN0020220102	7.41% G.S. 2036	19-Dec-36	5%
75	IN0020230077	7.18% G.S. 2037	24-Jul-37	5%
76	IN0020080050	6.83% G.S. 2039	19-Jan-39	10%
77	IN0020190024	7.62% G.S. 2039	15-Sep-39	10%
78	IN0020100031	8.30% G.S. 2040	02-Jul-40	10%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
79	IN0020110063	8.83% G.S. 2041	12-Dec-41	10%
80	IN0020120062	8.30% G.S. 2042	31-Dec-42	10%
81	IN0020190040	7.69% G.S. 2043	17-Jun-43	10%
82	IN0020130079	9.23% G.S. 2043	23-Dec-43	10%
83	IN0020140078	8.17% G.S. 2044	01-Dec-44	10%
84	IN0020150044	8.13% G.S. 2045	22-Jun-45	10%
85	IN0020160068	7.06% G.S. 2046	10-Oct-46	10%
86	IN0020190032	7.72% G.S. 2049	15-Jun-49	10%
87	IN0020200054	7.16% G.S. 2050	20-Sep-50	10%
88	IN0020200252	6.67% G.S. 2050	17-Dec-50	10%
89	IN0020160092	6.62% G.S. 2051	28-Nov-51	10%
90	IN0020210194	6.99% G.S. 2051	15-Dec-51	10%
91	IN0020220086	7.36% G.S. 2052	12-Sep-52	5%
92	IN0020230051	7.30% G.S. 2053	19-Jun-53	5%
93	IN0020230044	7.25% G.S. 2063	12-Jun-63	5%
94	IN0020230127	7.46% G.S. 2073	06-Nov-73	10%
95	IN0020150077	7.72% G.S. 2055	26-Oct-55	10%
96	IN0020190057	7.63% G.S. 2059	17-Jun-59	10%
97	IN0020200039	7.19% G.S. 2060	15-Sep-60	10%
98	IN0020200187	6.80% G.S. 2060	15-Dec-60	10%
99	IN0020200401	6.76% G.S. 2061	22-Feb-61	10%
100	IN0020210202	6.95% G.S. 2061	16-Dec-61	10%
101	IN0020220094	7.40% G.S. 2062	19-Sep-62	5%

2) List of Treasury Bills that will form part of the cash component of liquid assets.

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
1	IN002023X245	91 DTB Maturing on 07/12/2023	07-Dec-23	2%
2	IN002023Y102	182 DTB Maturing on 07/12/2023	07-Dec-23	2%
3	IN002022Z366	07/12/2023 MATURING 364 DTB	07-Dec-23	2%
4	IN002023X252	91 DTB Maturing on 14/12/2023	14-Dec-23	2%
5	IN002023Y110	182 DTB Maturing on 14/12/2023	14-Dec-23	2%
6	IN002022Z374	14/12/2023 MATURING 364 DTB	14-Dec-23	2%
7	IN002023X260	91 DTB Maturing on 21/12/2023	21-Dec-23	2%
8	IN002023Y128	182 DTB Maturing on 21/12/2023	21-Dec-23	2%
9	IN002022Z382	364 DTB Maturing on 21/12/2023	21-Dec-23	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
10	IN002022Z390	364 DTB Maturing on 28/12/2023	28-Dec-23	2%
11	IN002023X278	91 DTB Maturing on 29/12/2023	29-Dec-23	2%
12	IN002023Y136	182 DTB Maturing on 29/12/2023	29-Dec-23	2%
13	IN002023X286	04/01/2024 MATURING 91 DTB	04-Jan-24	2%
14	IN002023Y144	182 DTB Maturing on 04/01/2024	04-Jan-24	2%
15	IN002022Z408	364 DTB Maturing on 04/01/2024	04-Jan-24	2%
16	IN002023X294	91 DTB Maturing on 11/01/2024	11-Jan-24	2%
17	IN002023Y151	182 DTB Maturing on 11/01/2024	11-Jan-24	2%
18	IN002022Z416	364 DTB Maturing on 11/01/2024	11-Jan-24	2%
19	IN002023X302	91 DTB Maturing on 18/01/2024	18-Jan-24	2%
20	IN002023Y169	182 DTB Maturing on 18/01/2024	18-Jan-24	2%
21	IN002022Z424	18/01/2024 MATURING 364 DTB	18-Jan-24	2%
22	IN002023X310	91 DTB Maturing on 25/01/2024	25-Jan-24	2%
23	IN002023Y177	182 DTB Maturing on 25/01/2024	25-Jan-24	2%
24	IN002022Z432	364 DTB Maturing on 26/01/2024	26-Jan-24	2%
25	IN002023Y185	182 DTB Maturing on 01/02/2024	01-Feb-24	2%
26	IN002022Z440	364 DTB Maturing on 01/02/2024	01-Feb-24	2%
27	IN002023X328	01/02/2024 MATURING 91 DTB	01-Feb-24	2%
28	IN002023X336	91 DTB Maturing on 08/02/2024	08-Feb-24	2%
29	IN002023Y193	182 DTB Maturing on 08/02/2024	08-Feb-24	2%
30	IN002022Z457	364 DTB Maturing on 08/02/2024	08-Feb-24	2%
31	IN002023X344	15/02/2024 MATURING 91 DTB	15-Feb-24	2%
32	IN002022Z465	15/02/2024 MATURING 364 DTB	15-Feb-24	2%
33	IN002023Y219	182 DTB Maturing on 16/02/2024	16-Feb-24	2%
34	IN002023Y227	182 DTB Maturing on 22/02/2024	22-Feb-24	2%
35	IN002022Z473	364 DTB Maturing on 22/02/2024	22-Feb-24	2%
36	IN002023Y235	182 DTB Maturing on 29/02/2024	29-Feb-24	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
37	IN002022Z481	364 DTB Maturing on 29/02/2024	29-Feb-24	2%
38	IN002023Y243	182 DTB Maturing on 07/03/2024	07-Mar-24	2%
39	IN002022Z499	364 DTB Maturing on 07/03/2024	07-Mar-24	2%
40	IN002023Y250	182 DTB Maturing on 14/03/2024	14-Mar-24	2%
41	IN002022Z507	364 DTB Maturing on 14/03/2024	14-Mar-24	2%
42	IN002023Y268	182 DTB Maturing on 21/03/2024	21-Mar-24	2%
43	IN002022Z515	364 DTB Maturing on 22/03/2024	22-Mar-24	2%
44	IN002023Y276	182 DTB Maturing on 29/03/2024	29-Mar-24	2%
45	IN002022Z523	364 DTB Maturing on 29/03/2024	29-Mar-24	2%
46	IN002023Y284	04/04/2024 MATURING 182 DTB	04-Apr-24	2%
47	IN002023Z026	364 DTB Maturing on 04/04/2024	04-Apr-24	2%
48	IN002023Y292	182 DTB Maturing on 11/04/2024	11-Apr-24	2%
49	IN002023Z034	364 DTB Maturing on 11/04/2024	11-Apr-24	2%
50	IN002023Y300	182 DTB Maturing on 18/04/2024	18-Apr-24	2%
51	IN002023Z042	18/04/2024 MATURING 364 DTB	18-Apr-24	2%
52	IN002023Y318	182 DTB Maturing on 25/04/2024	25-Apr-24	2%
53	IN002023Z059	364 DTB Maturing on 25/04/2024	25-Apr-24	2%
54	IN002023Z067	364 DTB Maturing on 02/05/2024	02-May-24	2%
55	IN002023Y326	02/05/2024 MATURING 182 DTB	02-May-24	2%
56	IN002023Y334	182 DTB Maturing on 09/05/2024	09-May-24	2%
57	IN002023Z075	364 DTB Maturing on 09/05/2024	09-May-24	2%
58	IN002023Y342	182 DTB Maturing on 16/05/2024	16-May-24	2%
59	IN002023Z083	364 DTB Maturing on 16/05/2024	16-May-24	2%
60	IN002023Z091	23/05/2024 MATURING 364 DTB	23-May-24	2%
61	IN002023Z109	364 DTB Maturing on 30/05/2024	30-May-24	2%
62	IN002023Z117	364 DTB Maturing on 06/06/2024	06-Jun-24	2%
63	IN002023Z125	364 DTB Maturing on 13/06/2024	13-Jun-24	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
64	IN002023Z133	364 DTB Maturing on 20/06/2024	20-Jun-24	2%
65	IN002023Z141	364 DTB Maturing on 28/06/2024	28-Jun-24	2%
66	IN002023Z158	364 DTB Maturing on 04/07/2024	04-Jul-24	2%
67	IN002023Z166	364 DTB Maturing on 11/07/2024	11-Jul-24	2%
68	IN002023Z174	364 DTB Maturing on 18/07/2024	18-Jul-24	2%
69	IN002023Z182	364 DTB Maturing on 25/07/2024	25-Jul-24	2%
70	IN002023Z190	364 DTB Maturing on 01/08/2024	01-Aug-24	2%
71	IN002023Z208	364 DTB Maturing on 08/08/2024	08-Aug-24	2%
72	IN002023Z224	364 DTB Maturing on 16/08/2024	16-Aug-24	2%
73	IN002023Z232	364 DTB Maturing on 22/08/2024	22-Aug-24	2%
74	IN002023Z240	364 DTB Maturing on 29/08/2024	29-Aug-24	2%
75	IN002023Z257	364 DTB Maturing on 05/09/2024	05-Sep-24	2%
76	IN002023Z265	364 DTB Maturing on 12/09/2024	12-Sep-24	2%
77	IN002023Z273	364 DTB Maturing on 19/09/2024	19-Sep-24	2%
78	IN002023Z281	364 DTB Maturing on 27/09/2024	27-Sep-24	2%
79	IN002023Z299	03/10/2024 MATURING 364 DTB	03-Oct-24	2%
80	IN002023Z307	364 DTB Maturing on 10/10/2024	10-Oct-24	2%
81	IN002023Z315	364 DTB Maturing on 17/10/2024	17-Oct-24	2%
82	IN002023Z323	364 DTB Maturing on 24/10/2024	24-Oct-24	2%
83	IN002023Z331	31/10/2024 MATURING 364 DTB	31-Oct-24	2%
84	IN002023Z349	364 DTB Maturing on 07/11/2024	07-Nov-24	2%
85	IN002023Z356	364 DTB Maturing on 14/11/2024	14-Nov-24	2%

3) List of Sovereign Gold Bonds that will form part of the cash component of liquid assets.

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
1	IN0020170133	2.50% GOLDBONDS 2025 SR-XI	SGBDEC25XI	10%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
2	IN0020170117	2.50%GOLDBONDS 2025SR-IX	SGBNOV25IX	10%
3	IN0020170125	2.50%GOLDBONDS 2025 SR-X	SGBDEC25	10%
4	IN0020170075	2.50% GOLDBONDS2025SR-V	SGBOCT25V	10%
5	IN0020190370	2.50% OCT 2027 SR-V 2019-20	SGBOCT27	10%
6	IN0020190545	2.50% FEB 2028 SR-IX 2019-20	SGBFEB28IX	10%
7	IN0020210228	SOVEREIGN GOLD BONDS 2.50% DECEMBER 2029 SR-VIII 2021-22	SGBD29VIII	10%
8	IN0020170158	2.50%GOLDBONDS2025SR- XIII	SGBDEC2513	10%
9	IN0020190073	2.50%GOLDBONDS2027Sr-I	SGBJUN27	10%
10	IN0020210319	2.50%GOLDBONDS2030SR- X	SGBMAR30X	10%
11	IN0020180389	2.50%GOLDBONDS2026Sr- IV	SGBDEC26	10%
12	IN0020170034	Sovereign Gold Bonds- 2.50% JUL 2025 Sr-II 2017- 18	SGBJUL25	10%
13	IN0020210178	SOVEREIGN GOLD BONDS 2.5% NOVEMBER 2029 SR- VII 2021-22	SGBNV29VII	10%
14	IN0020210087	SOVEREIGN GOLD BONDS 2.5% JUNE 2029 SR-III 2021-22	SGBJU29III	10%
15	IN0020200088	2.50% MAY 2028 SR-II 2020- 21	SGBMAY28	10%
16	IN0020210061	SOVEREIGN GOLD BONDS 2.5% JUN 2029 SR-II 2021- 22	SGBJUN29II	10%
17	IN0020190461	2.50% DEC 2027 SR-VII 2019-20	SGBDC27VII	10%
18	IN0020210053	SOVEREIGN GOLD BONDS 2.5% MAY 2029 SR-I 2021- 22	SGBMAY29I	10%
19	IN0020170018	Sovereign Gold Bonds 2.50% MAY 2025 Sr-I 2017-18	SGBMAY25	10%
20	IN0020200104	2.5% JUN 2028 SR-III 2020- 21	SGBJUN28	10%
21	IN0020200385	2.50% JANUARY 2029 SR-X 2020-21	SGBJAN29X	10%
22	IN0020170166	2.50%GOLDBONDS2026SR- XIV	SGBJAN26	10%
23	IN0020170091	2.50% GOLDBONDS2025SR-VII	SGBNOV25	10%
24	IN0020180462	2.50%GOLDBONDS2027Sr- V	SGBJAN27	10%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
25	IN0020170067	2.50% GOLDBONDS2025SR-IV	SGB OCT25IV	10%
26	IN0020200393	2.50% FEBRUARY 2029 SR- XI 2020-21	SGBFEB29XI	10%
27	IN0020170083	2.50% GOLDBONDS2025SR-VI	SGBNOV25VI	10%
28	IN0020190537	2.50% JAN 2028 SR-VIII 2019-20	SGBJ28VIII	10%
29	IN0020170141	2.50%GOLDBONDS2025 SR-XII	SGBDEC2512	10%
30	IN0020180249	2.50%GOLDBONDS2026Sr- II	SGB OCT26	10%
31	IN0020180561	2.50%GOLDBONDS2027Sr- VI	SGBFEB27	10%
32	IN0020210236	SOVEREIGN GOLD BONDS 2.50% JANUARY 2030 SR- IX 2021-22	SGBJAN30IX	10%
33	IN0020200203	2.50% OCTOBER 2028 SR- VII 2020-21	SGBOC28VII	10%
34	IN0020190107	2.50%GOLDBONDS2027Sr- II	SGBAUG27	10%
35	IN0020190115	2.50% SEP 2027 SR-IV 2019-20	SGBSEP27	10%
36	IN0020200286	2.50% NOV 2028 SR-VIII 2020-21	SGBN28VIII	10%
37	IN0020160076	Sovereign Gold Bonds 2.50% NOV 2024 Tr-VI	SGBNOV24	10%
38	IN0020170059	2.75% GOLDBONDS2025SR-III	SGB OCT25	10%
39	IN0020150101	Sovereign Gold Bonds 2.75% FEB 2024 Tr-II	SGBFEB24	10%
40	IN0020200062	2.50% APRIL 2028 SR-I 2020-21	SGBAPR28I	10%
41	IN0020200427	2.50% MARCH 2029 SR-XII 2020-21	SGBMR29XII	10%
42	IN0020200377	SOVEREIGN GOLD BONDS 2.50% JANUARY 2029 SR- IX 2020-21	SGBJAN29IX	10%
43	IN0020200146	2.5% JULY 2028 SR-IV 2020-21	SGBJUL28IV	10%
44	IN0020210129	SOVEREIGN GOLD BONDS 2.50% AUGUST 2029 SR-V 2021-22	SGBAUG29V	10%
45	IN0020160027	Sovereign Gold Bonds 2.75% AUG 2024 Tr-IV	SGBAUG24	10%
46	IN0020210111	SOVEREIGN GOLD BONDS 2.50% JULY 2029 SR-IV 2021-22	SGBJUL29IV	10%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
47	IN0020210145	SOVEREIGN GOLD BONDS 2.5% SEPTEMBER 2029 SR-VI 2021-22	SGBSEP29VI	10%
48	IN0020160126	Sovereign Gold Bonds 2.50% MAR 2025 Tr-VII	SGBMAR25	10%
49	IN0020160043	Sovereign Gold Bonds 2.75% SEP 2024 Tr-V	SGBSEP24	10%
50	IN0020150119	Sovereign Gold Bonds 2.75% MAR 2024 Tr-III	SGBMAR24	10%
51	IN0020190552	2.50% MAR 2028 SR-X 2019-20	SGBMAR28X	10%
52	IN0020170109	2.50%GOLDBONDS2025SR- VIII	SGBNOV258	10%
53	IN0020200161	2.5% AUGUST 2028 SR-V 2020-21	SGBAUG28V	10%
54	IN0020200195	2.50% SEPTEMBER 2028 SR-VI 2020-2021	SGBSEP28VI	10%
55	IN0020190081	2.50%GOLDBONDS2027Sr- II	SGBJUL27	10%
56	IN0020180314	2.50%GOLDBONDS2026Sr- III	SGBNOV26	10%
57	IN0020180033	2.50% GOLDBONDS2026Sr- I	SGBMAY26	10%
58	IN0020190388	2.50% OCT 2027 SR-VI 2019-20	SGBOCT27VI	10%
59	IN0020220045	SOVEREIGN GOLD BONDS 2.50% JUNE 2030 SR-I 2022-23	SGBJUN30	10%
60	IN0020220078	SOVEREIGN GOLD BONDS 2.50% AUGUST 2030 SR-II 2022-23	SGBAUG30	10%
61	IN0020220110	SOVEREIGN GOLD BONDS 2.50% DECEMBER 2030 SR-III 2022-23	SGBDE30III	10%
62	IN0020220169	SOVEREIGN GOLD BONDS 2.50% MARCH 2031 SR-IV 2022-23	SGBMAR31IV	10%
63	IN0020230069	SOVEREIGN GOLD BONDS 2.50% JUNE 2031 SR-I 2023-24	SGBJUN31I	10%
64	IN0020230093	SOVEREIGN GOLD BONDS 2.50% SEPTEMBER 2031 SR-II 2023-24	SGBSEP31II	10%

The updated haircut file for member's collateral would be available under the <https://www.nccl.co.in/risk-management/haircut-on-approved-mutual-funds> section of nccl website for reference.