NATIONAL COMMODITY CLEARING LIMITED

Circular to all Members of the Clearing Corporation
Circular No. : NCCL/RISK-005/2023
Date : January 24, 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/CDMRD/DMP/P/CIR/2022/64 dated May 17, 2022 on Master Circular for Commodity Derivatives Market and NCCL circular no. NCCL/RISK-050/2022 dated December 26, 2022 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 The benefit on the approved Government Securities and Treasury Bills shall be withdrawn two days prior to the maturity of the respective securities including the maturity date.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.

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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 February 01, 2023.

Members and participants are requested to note the above.

For and on behalf of
National Commodity Clearing Limited

Ruchit Chaturvedi
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

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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	IN0020030014	6.30% G.S. 2023	09-Apr-23	10%
2	IN0020180025	7.37% G.S. 2023	16-Apr-23	10%
3	IN0020210046	4.26% G.S. 2023	17-May-23	10%
4	IN0020130012	7.16% G.S. 2023	20-May-23	2%
5	IN0020030055	6.17% G.S. 2023	12-Jun-23	10%
6	IN0020200211	4.48% G.S. 2023	02-Nov-23	10%
7	IN0020130061	8.83% G.S. 2023	25-Nov-23	10%
8	IN0020210210	4.56% G.S. 2023	29-Nov-23	2%
9	IN0020150010	7.68% G.S. 2023	15-Dec-23	10%
10	IN0020180488	7.32% G.S. 2024	28-Jan-24	2%
11	IN0020090034	7.35% G.S. 2024	22-Jun-24	10%
12	IN0020220052	6.69% G.S. 2024	27-Jun-24	2%
13	IN0020140045	8.40% G.S. 2024	28-Jul-24	10%
14	IN0020190396	6.18% G.S. 2024	04-Nov-24	10%
15	IN0020110048	9.15% G.S. 2024	14-Nov-24	10%
16	IN0020220128	6.89% G.S. 2025	16-Jan-25	2%
17	IN0020150036	7.72% G.S. 2025	25-May-25	2%
18	IN0020200112	5.22% G.S. 2025	15-Jun-25	2%
19	IN0020120047	8.20% G.S. 2025	24-Sep-25	10%
20	IN0020030071	5.97% G.S. 2025	25-Sep-25	10%
21	IN0020200278	5.15% G.S. 2025	09-Nov-25	2%
22	IN0020150093	7.59% G.S. 2026	11-Jan-26	2%
23	IN0020190016	7.27% G.S. 2026	08-Apr-26	5%
24	IN0020210012	5.63% GS 2026	12-Apr-26	5%
25	IN0020120039	8.33% G.S. 2026	09-Jul-26	10%
26	IN0020160035	6.97% G.S. 2026	06-Sep-26	5%
27	IN0020010081	10.18% G.S. 2026	11-Sep-26	10%
28	IN0020210186	5.74% G.S. 2026	15-Nov-26	5%
29	IN0020140060	8.15% G.S. 2026	24-Nov-26	10%
30	IN0020060078	8.24% G.S. 2027	15-Feb-27	5%
31	IN0020170026	6.79% G.S. 2027	15-May-27	5%
32	IN0020220037	7.38% G.S. 2027	20-Jun-27	5%
33	IN0020070036	8.26% G.S. 2027	02-Aug-27	10%
34	IN0020070069	8.28% G.S. 2027	21-Sep-27	10%
35	IN0020170174	7.17% G.S. 2028	08-Jan-28	5%
36	IN0020020247	6.01% G.S. 2028	25-Mar-28	10%
37	IN0020140011	8.60% G.S. 2028	02-Jun-28	10%

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Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
38	IN0020030022	6.13% G.S. 2028	04-Jun-28	10%
39	IN0020180454	7.26% G.S. 2029	14-Jan-29	5%
40	IN0020150069	7.59% G.S. 2029	20-Mar-29	10%
41	IN0020220011	7.10% G.S. 2029	18-Apr-29	5%
42	IN0020190362	6.45% G.S. 2029	07-Oct-29	5%
43	IN0020160118	6.79% G.S. 2029	26-Dec-29	10%
44	IN0020150028	7.88% G.S. 2030	19-Mar-30	10%
45	IN0020160019	7.61% G.S. 2030	09-May-30	10%
46	IN0020200070	5.79% G.S. 2030	11-May-30	10%
47	IN0020200153	5.77% G.S. 2030	03-Aug-30	10%
48	IN0020130053	9.20% G.S. 2030	30-Sep-30	10%
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	IN0020190065	7.57% G.S. 2033	17-Jun-33	10%
60	IN0020140052	8.24% G.S. 2033	10-Nov-33	10%
61	IN0020160100	6.57% G.S. 2033	05-Dec-33	10%
62	IN0020040039	7.50% G.S. 2034	10-Aug-34	10%
63	IN0020200096	6.19% G.S. 2034	16-Sep-34	10%
64	IN0020150051	7.73% G.S. 2034	19-Dec-34	10%
65	IN0020200245	6.22% G.S. 2035	16-Mar-35	10%
66	IN0020210020	6.64% GS 2035	16-Jun-35	5%
67	IN0020050012	7.40% G.S. 2035	09-Sep-35	10%
68	IN0020210152	6.67% G.S. 2035	15-Dec-35	5%
69	IN0020220029	7.54% G.S. 2036	23-May-36	5%
70	IN0020060045	8.33% G.S. 2036	07-Jun-36	10%
71	IN0020220102	7.41% G.S. 2036	19-Dec-36	5%
72	IN0020080050	6.83% G.S. 2039	19-Jan-39	10%
73	IN0020190024	7.62% G.S. 2039	15-Sep-39	10%
74	IN0020100031	8.30% G.S. 2040	02-Jul-40	10%
75	IN0020110063	8.83% G.S. 2041	12-Dec-41	10%
76	IN0020120062	8.30% G.S. 2042	31-Dec-42	10%
77	IN0020190040	7.69% G.S. 2043	17-Jun-43	10%
78	IN0020130079	9.23% G.S. 2043	23-Dec-43	10%

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79	IN0020140078	8.17% G.S. 2044	01-Dec-44	10%
80	IN0020150044	8.13% G.S. 2045	22-Jun-45	10%
81	IN0020160068	7.06% G.S. 2046	10-Oct-46	10%
82	IN0020190032	7.72% G.S. 2049	15-Jun-49	10%
83	IN0020200054	7.16% G.S. 2050	20-Sep-50	10%
84	IN0020200252	6.67% G.S. 2050	17-Dec-50	10%
85	IN0020160092	6.62% G.S. 2051	28-Nov-51	10%
86	IN0020210194	6.99% G.S. 2051	15-Dec-51	5%
87	IN0020220086	7.36% G.S. 2052	12-Sep-52	5%
88	IN0020150077	7.72% G.S. 2055	26-Oct-55	10%
89	IN0020190057	7.63% G.S. 2059	17-Jun-59	10%
90	IN0020200039	7.19% G.S. 2060	15-Sep-60	10%
91	IN0020200187	6.80% G.S. 2060	15-Dec-60	10%
92	IN0020200401	6.76% G.S. 2061	22-Feb-61	10%
93	IN0020210202	6.95% G.S. 2061	16-Dec-61	5%
94	IN0020220094	7.40% G.S. 2062	19-Sep-62	10%

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	IN002022X320	09/02/2023 MATURING 91 DTB	09-Feb-23	2%
2	IN002022Y195	09/02/2023 MATURING 182 DTB	09-Feb-23	2%
3	IN002021Z475	364 DTB Maturing on 09/02/2023	09-Feb-23	2%
4	IN002022X338	16/02/2023 MATURING 91 DTB	16-Feb-23	2%
5	IN002021Z483	364 DTB Maturing on 16/02/2023	16-Feb-23	2%
6	IN002022Y203	182 DTB Maturing on 16/02/2023	16-Feb-23	2%
7	IN002022X346	23/02/2023 MATURING 91 DTB	23-Feb-23	2%
8	IN002021Z491	364 DTB Maturing on 23/02/2023	23-Feb-23	2%
9	IN002022Y211	182 DTB Maturing on 23/02/2023	23-Feb-23	2%
10	IN002022X353	91 DTB Maturing on 02/03/2023	02-Mar-23	2%
11	IN002021Z509	364 DTB Maturing on 02/03/2023	02-Mar-23	2%
12	IN002022Y229	182 DTB Maturing on 02/03/2023	02-Mar-23	2%
13	IN002022X361	09/03/2023 MATURING 91 DTB	09-Mar-23	2%

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Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
14	IN002022Y245	182 DTB Maturing on 09/03/2023	09-Mar-23	2%
15	IN002021Z517	364 DTB Maturing on 09/03/2023	09-Mar-23	2%
16	IN002022X379	16/03/2023 MATURING 91 DTB	16-Mar-23	2%
17	IN002021Z525	364 DTB Maturing on 16/03/2023	16-Mar-23	2%
18	IN002022Y252	182 DTB Maturing on 16/03/2023	16-Mar-23	2%
19	IN002022X387	91 DTB Maturing on 23/03/2023	23-Mar-23	2%
20	IN002021Z533	364 DTB Maturing on 23/03/2023	23-Mar-23	2%
21	IN002022Y260	182 DTB Maturing on 23/03/2023	23-Mar-23	2%
22	IN002022X395	91 DTB Maturing on 30/03/2023	30-Mar-23	2%
23	IN002022Y278	182 DTB Maturing on 30/03/2023	30-Mar-23	2%
24	IN002021Z541	364 DTB Maturing on 30/03/2023	30-Mar-23	2%
25	IN002022X403	91 DTB Maturing on 06/04/2023	06-Apr-23	2%
26	IN002022Y286	182 DTB Maturing on 06/04/2023	06-Apr-23	2%
27	IN002022Z010	06/04/2023 MATURING 364 DTB	06-Apr-23	2%
28	IN002022Z028	364 DTB Maturing on 12/04/2023	12-Apr-23	2%
29	IN002022X411	91 DTB Maturing on 13/04/2023	13-Apr-23	2%
30	IN002022Y294	182 DTB Maturing on 13/04/2023	13-Apr-23	2%
31	IN002022Y302	182 DTB Maturing on 20/04/2023	20-Apr-23	2%
32	IN002022Z036	364 DTB Maturing on 20/04/2023	20-Apr-23	2%
33	IN002022Z044	364 DTB Maturing on 27/04/2023	27-Apr-23	2%
34	IN002022Y310	182 DTB Maturing on 28/04/2023	28-Apr-23	2%
35	IN002022Z051	364 DTB Maturing on 04/05/2023	04-May-23	2%
36	IN002022Y328	182 DTB Maturing on 04/05/2023	04-May-23	2%
37	IN002022Y336	11/05/2023 MATURING 182 DTB	11-May-23	2%
38	IN002022Z069	364 DTB Maturing on 11/05/2023	11-May-23	2%
39	IN002022Y344	18/05/2023 MATURING 182 DTB	18-May-23	2%
40	IN002022Z077	364 DTB Maturing on 18/05/2023	18-May-23	2%

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Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
41	IN002022Y351	25/05/2023 MATURING 182 DTB	25-May-23	2%
42	IN002022Z085	364 DTB Maturing on 25/05/2023	25-May-23	2%
43	IN002022Y369	182 DTB Maturing on 01/06/2023	01-Jun-23	2%
44	IN002022Z093	364 DTB Maturing on 01/06/2023	01-Jun-23	2%
45	IN002022Y377	08/06/2023 MATURING 182 DTB	08-Jun-23	2%
46	IN002022Z101	364 DTB Maturing on 08/06/2023	08-Jun-23	2%
47	IN002022Y385	15/06/2023 MATURING 182 DTB	15-Jun-23	2%
48	IN002022Z119	364 DTB Maturing on 15/06/2023	15-Jun-23	2%
49	IN002022Y393	182 DTB Maturing on 22/06/2023	22-Jun-23	2%
50	IN002022Z127	364 DTB Maturing on 22/06/2023	22-Jun-23	2%
51	IN002022Y401	182 DTB Maturing on 29/06/2023	29-Jun-23	2%
52	IN002022Z135	364 DTB Maturing on 29/06/2023	29-Jun-23	2%
53	IN002022Y419	182 DTB Maturing on 06/07/2023	06-Jul-23	2%
54	IN002022Z143	364 DTB Maturing on 06/07/2023	06-Jul-23	2%
55	IN002022Y427	182 DTB Maturing on 13/07/2023	13-Jul-23	2%
56	IN002022Z150	13/07/2023 MATURING 364 DTB	13-Jul-23	2%
57	IN002022Z168	364 DTB Maturing on 20/07/2023	20-Jul-23	2%
58	IN002022Z176	364 DTB Maturing on 27/07/2023	27-Jul-23	2%
59	IN002022Z184	364 DTB Maturing on 03/08/2023	03-Aug-23	2%
60	IN002022Z192	10/08/2023 MATURING 364 DTB	10-Aug-23	2%
61	IN002022Z200	364 DTB Maturing on 17/08/2023	17-Aug-23	2%
62	IN002022Z218	364 DTB Maturing on 24/08/2023	24-Aug-23	2%
63	IN002022Z226	364 DTB Maturing on 31/08/2023	31-Aug-23	2%
64	IN002022Z234	364 DTB Maturing on 07/09/2023	07-Sep-23	2%
65	IN002022Z242	364 DTB Maturing on 14/09/2023	14-Sep-23	2%
66	IN002022Z259	364 DTB Maturing on 21/09/2023	21-Sep-23	2%
67	IN002022Z267	364 DTB Maturing on 28/09/2023	28-Sep-23	2%

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Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
68	IN002022Z275	364 DTB Maturing on 05/10/2023	05-Oct-23	2%
69	IN002022Z283	364 DTB Maturing on 12/10/2023	12-Oct-23	2%
70	IN002022Z291	364 DTB Maturing on 19/10/2023	19-Oct-23	2%
71	IN002022Z309	364 DTB Maturing on 27/10/2023	27-Oct-23	2%
72	IN002022Z317	364 DTB Maturing on 02/11/2023	02-Nov-23	2%
73	IN002022Z325	09/11/2023 MATURING 364 DTB	09-Nov-23	2%
74	IN002022Z333	16/11/2023 MATURING 364 DTB	16-Nov-23	2%
75	IN002022Z341	23/11/2023 MATURING 364 DTB	23-Nov-23	2%
76	IN002022Z358	364 DTB Maturing on 30/11/2023	30-Nov-23	2%
77	IN002022Z366	07/12/2023 MATURING 364 DTB	07-Dec-23	2%
78	IN002022Z374	14/12/2023 MATURING 364 DTB	14-Dec-23	2%
79	IN002022Z382	364 DTB Maturing on 21/12/2023	21-Dec-23	2%
80	IN002022Z390	364 DTB Maturing on 28/12/2023	28-Dec-23	2%
81	IN002022Z408	364 DTB Maturing on 04/01/2024	04-Jan-24	2%
82	IN002022Z416	364 DTB Maturing on 11/01/2024	11-Jan-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%
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%

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Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
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%
25	IN0020170067	2.50% GOLDBONDS2025SR-IV	SGBOCT25IV	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	SGBOCT26	10%
31	IN0020180561	2.50%GOLDBONDS2027Sr-VI	SGBFEB27	10%

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Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
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	IN0020150085	Sovereign Gold Bonds 2.75% GB 2023 Tr-I	SGBNOV23	10%
36	IN0020190115	2.50% SEP 2027 SR-IV 2019-20	SGBSEP27	10%
37	IN0020200286	2.50% NOV 2028 SR-VIII 2020-21	SGBN28VIII	10%
38	IN0020160076	Sovereign Gold Bonds 2.50% NOV 2024 Tr-VI	SGBNOV24	10%
39	IN0020170059	2.75% GOLDBONDS2025SR-III	SGBOCT25	10%
40	IN0020150101	Sovereign Gold Bonds 2.75% FEB 2024 Tr-II	SGBFEB24	10%
41	IN0020200062	2.50% APRIL 2028 SR-I 2020-21	SGBAPR28I	10%
42	IN0020200427	2.50% MARCH 2029 SR-XII 2020-21	SGBMR29XII	10%
43	IN0020200377	SOVEREIGN GOLD BONDS 2.50% JANUARY 2029 SR-IX 2020-21	SGBJAN29IX	10%
44	IN0020200146	2.5% JULY 2028 SR-IV 2020-21	SGBJUL28IV	10%
45	IN0020210129	SOVEREIGN GOLD BONDS 2.50% AUGUST 2029 SR-V 2021-22	SGBAUG29V	10%
46	IN0020160027	Sovereign Gold Bonds 2.75% AUG 2024 Tr-IV	SGBAUG24	10%
47	IN0020210111	SOVEREIGN GOLD BONDS 2.50% JULY 2029 SR-IV 2021-22	SGBJUL29IV	10%
48	IN0020210145	SOVEREIGN GOLD BONDS 2.5% SEPTEMBER 2029 SR-VI 2021-22	SGBSEP29VI	10%
49	IN0020160126	Sovereign Gold Bonds 2.50% MAR 2025 Tr-VII	SGBMAR25	10%
50	IN0020160043	Sovereign Gold Bonds 2.75% SEP 2024 Tr-V	SGBSEP24	10%
51	IN0020150119	Sovereign Gold Bonds 2.75% MAR 2024 Tr-III	SGBMAR24	10%
52	IN0020190552	2.50% MAR 2028 SR-X 2019-20	SGBMAR28X	10%
53	IN0020170109	2.50%GOLDBONDS2025SR-VIII	SGBNOV258	10%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
54	IN0020200161	2.5% AUGUST 2028 SR-V 2020-21	SGBAUG28V	10%
55	IN0020200195	2.50% SEPTEMBER 2028 SR-VI 2020-2021	SGBSEP28VI	10%
56	IN0020190081	2.50%GOLDBONDS2027Sr-II	SGBJUL27	10%
57	IN0020180314	2.50%GOLDBONDS2026Sr-III	SGBNOV26	10%
58	IN0020180033	2.50% GOLDBONDS2026Sr-I	SGBMAY26	10%
59	IN0020190388	2.50% OCT 2027 SR-VI 2019-20	SGBOCT27VI	10%
60	IN0020220045	SOVEREIGN GOLD BONDS 2.50% JUNE 2030 SR-I 2022-23	SGBJUN30	10%
61	IN0020220078	SOVEREIGN GOLD BONDS 2.50% AUGUST 2030 SR-II 2022-23	SGBAUG30	10%
62	IN0020220110	Sovereign Gold Bonds 2.50% Sr. III FY 2022-23 Ltd	SGBDE30III	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.

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