

## **NATIONAL COMMODITY CLEARING LIMITED**

Circular to all Members of the Clearing Corporation

Circular No. : NCCL/RISK-031/2023

Date : June 23, 2023

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

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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, NCCL Circular No. NCCL/RISK-028/2023 dated June 19, 2023 on Master Circular - Risk Management and NCCL circular no. NCCL/RISK-024/2023 dated May 24, 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 The benefit on the approved Government Securities and Treasury Bills shall be withdrawn two days prior to the maturity of the respective securities including the maturity date.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 July 03, 2023.

Members and participants are requested to note the above.

For and on behalf of  
**National Commodity Clearing Limited**

Shaikh Mohamed Aslam  
Assistant Vice President

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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](mailto: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	IN0020200211	4.48% GS 2023	02-Nov-23	10%
2	IN0020130061	8.83% GOVT STOCK 2023	25-Nov-23	10%
3	IN0020210210	4.56% GS 2023	29-Nov-23	2%
4	IN0020150010	7.68% GS 2023	15-Dec-23	10%
5	IN0020180488	7.32% GS 2024	28-Jan-24	10%
6	IN0020090034	7.35% GOVT.STOCK 2024	22-Jun-24	10%
7	IN0020220052	6.69% G.S. 2024	27-Jun-24	2%
8	IN0020140045	8.40% GS 2024	28-Jul-24	10%
9	IN0020190396	6.18% GS 2024	04-Nov-24	10%
10	IN0020110048	9.15% GOVT.STOCK 2024	14-Nov-24	10%
11	IN0020220128	6.89% G.S. 2025	16-Jan-25	2%
12	IN0020150036	7.72% GS 2025	25-May-25	10%
13	IN0020200112	5.22% GS 2025	15-Jun-25	2%
14	IN0020120047	8.20% GOVT.STOCK 2025	24-Sep-25	10%
15	IN0020030071	5.97% GOVT. STOCK 2025	25-Sep-25	10%
16	IN0020200278	5.15% GS 2025	09-Nov-25	10%
17	IN0020150093	7.59% GS 2026	11-Jan-26	2%
18	IN0020190016	7.27% GS 2026	08-Apr-26	10%
19	IN0020210012	5.63% GS 2026	12-Apr-26	2%
20	IN0020230028	6.99% G.S. 2026	17-Apr-26	2%
21	IN0020120039	8.33% GOVT.STOCK 2026	09-Jul-26	10%
22	IN0020160035	6.97% GS 2026	06-Sep-26	5%
23	IN0020010081	10.18% GS 2026	11-Sep-26	10%
24	IN0020210186	5.74% G.S. 2026	15-Nov-26	5%
25	IN0020140060	8.15% GS 2026	24-Nov-26	10%
26	IN0020060078	8.24% GOVT.STOCK 2027	15-Feb-27	5%
27	IN0020170026	6.79% GS 2027	15-May-27	5%
28	IN0020220037	7.38% G.S. 2027	20-Jun-27	5%
29	IN0020070036	8.26% GOVT.STOCK 2027	02-Aug-27	10%
30	IN0020070069	8.28% GOVT.STOCK 2027	21-Sep-27	10%
31	IN0020170174	7.17% GS 2028	08-Jan-28	5%
32	IN0020220136	7.10% GOVT STOCK SGrB 2028	27-Jan-28	10%
33	IN0020020247	6.01% GOVT. STOCK 2028	25-Mar-28	10%
34	IN0020230010	7.06% G.S. 2028	10-Apr-28	5%
35	IN0020140011	8.60% GS 2028	02-Jun-28	10%
36	IN0020030022	6.13% G.S. 2028	04-Jun-28	10%
37	IN0020180454	7.26% GS 2029	14-Jan-29	5%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
38	IN0020150069	7.59% GS 2029	20-Mar-29	10%
39	IN0020220011	7.10% G.S. 2029	18-Apr-29	5%
40	IN0020190362	6.45% GS 2029	07-Oct-29	10%
41	IN0020160118	6.79% GS 2029	26-Dec-29	10%
42	IN0020150028	7.88% GS 2030	19-Mar-30	10%
43	IN0020230036	7.17% G.S. 2030	17-Apr-30	5%
44	IN0020160019	7.61% GS 2030	09-May-30	10%
45	IN0020200070	5.79% GS 2030	11-May-30	10%
46	IN0020200153	5.77% GS 2030	03-Aug-30	10%
47	IN0020130053	9.20% GOVT. STOCK 2030	30-Sep-30	10%
48	IN0020200294	5.85% GS 2030	01-Dec-30	10%
49	IN0020110055	8.97% GOVT.STOCK 2030	05-Dec-30	10%
50	IN0020210095	6.10% GS 2031	12-Jul-31	5%
51	IN0020170042	6.68% GS 2031	17-Sep-31	10%
52	IN0020210244	6.54% GS 2032	17-Jan-32	5%
53	IN0020060086	8.28% GOVT.STOCK 2032	15-Feb-32	10%
54	IN0020070044	8.32% GOVT.STOCK 2032	02-Aug-32	10%
55	IN0020220060	7.26% G.S. 2032	22-Aug-32	5%
56	IN0020020106	7.95% G.S 2032	28-Aug-32	10%
57	IN0020070077	8.33% GOVT.STOCK 2032	21-Sep-32	10%
58	IN0020220144	7.29% GOVT STOCK SGrB 2033	27-Jan-33	10%
59	IN0020220151	7.26% G.S. 2033	06-Feb-33	5%
60	IN0020190065	7.57% GS 2033	17-Jun-33	10%
61	IN0020140052	8.24% GS 2033	10-Nov-33	10%
62	IN0020160100	6.57% GS 2033	05-Dec-33	10%
63	IN0020040039	7.5% GOVT. STOCK 2034	10-Aug-34	10%
64	IN0020200096	6.19% GS 2034	16-Sep-34	10%
65	IN0020150051	7.73% GS 2034	19-Dec-34	10%
66	IN0020200245	6.22% GS 2035	16-Mar-35	10%
67	IN0020210020	6.64% GS 2035	16-Jun-35	5%
68	IN0020050012	7.40% GOVT.STOCK 2035	09-Sep-35	10%
69	IN0020210152	6.67% GS 2035	15-Dec-35	5%
70	IN0020220029	7.54% G.S. 2036	23-May-36	5%
71	IN0020060045	8.33% GOVT.STOCK 2036	07-Jun-36	10%
72	IN0020220102	7.41% G.S. 2036	19-Dec-36	5%
73	IN0020080050	6.83% GOVT.STOCK 2039	19-Jan-39	10%
74	IN0020190024	7.62% GS 2039	15-Sep-39	10%
75	IN0020100031	8.30% GOVT.STOCK 2040	02-Jul-40	10%
76	IN0020110063	8.83% GOVT.STOCK 2041	12-Dec-41	10%
77	IN0020120062	8.30% GOVT STOCK 2042	31-Dec-42	10%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
78	IN0020190040	7.69% GS 2043	17-Jun-43	10%
79	IN0020130079	9.23% Govt Stock 2043	23-Dec-43	10%
80	IN0020140078	8.17% GS 2044	01-Dec-44	10%
81	IN0020150044	8.13% GS 2045	22-Jun-45	10%
82	IN0020160068	7.06% GS 2046	10-Oct-46	10%
83	IN0020190032	7.72% GS 2049	15-Jun-49	10%
84	IN0020200054	7.16% GS 2050	20-Sep-50	10%
85	IN0020200252	6.67% GS 2050	17-Dec-50	10%
86	IN0020160092	6.62% GS 2051	28-Nov-51	10%
87	IN0020210194	6.99% GS 2051	15-Dec-51	5%
88	IN0020220086	7.36% G.S. 2052	12-Sep-52	5%
89	IN0020230051	7.30% G.S. 2053	19-Jun-53	5%
90	IN0020150077	7.72% GS 2055	26-Oct-55	10%
91	IN0020190057	7.63% GS 2059	17-Jun-59	10%
92	IN0020200039	7.19% GS 2060	15-Sep-60	10%
93	IN0020200187	6.80% GS 2060	15-Dec-60	10%
94	IN0020200401	6.76% GS 2061	22-Feb-61	10%
95	IN0020210202	6.95% GS 2061	16-Dec-61	10%
96	IN0020220094	7.40% G.S. 2062	19-Sep-62	5%
97	IN0020230044	7.25% G.S. 2063	12-Jun-63	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	IN002023X013	91 DTB Maturing on 06/07/2023	06-Jul-23	2%
2	IN002022Y419	182 DTB Maturing on 06/07/2023	06-Jul-23	2%
3	IN002022Z143	364 DTB Maturing on 06/07/2023	06-Jul-23	2%
4	IN002023X021	91 DTB Maturing on 13/07/2023	13-Jul-23	2%
5	IN002022Y427	182 DTB Maturing on 13/07/2023	13-Jul-23	2%
6	IN002022Z150	364 DTB Maturing on 13/07/2023	13-Jul-23	2%
7	IN002023X039	91 DTB Maturing on 20/07/2023	20-Jul-23	2%
8	IN002022Y435	182 DTB Maturing on 20/07/2023	20-Jul-23	2%
9	IN002022Z168	364 DTB Maturing on 20/07/2023	20-Jul-23	2%
10	IN002023X047	91 DTB Maturing on 27/07/2023	27-Jul-23	2%
11	IN002022Z176	364 DTB Maturing on 27/07/2023	27-Jul-23	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
12	IN002022Y443	182 DTB Maturing on 28/07/2023	28-Jul-23	2%
13	IN002023X054	91 DTB Maturing on 03/08/2023	03-Aug-23	2%
14	IN002022Y450	182 DTB Maturing on 03/08/2023	03-Aug-23	2%
15	IN002022Z184	364 DTB Maturing on 03/08/2023	03-Aug-23	2%
16	IN002023X062	91 DTB Maturing on 10/08/2023	10-Aug-23	2%
17	IN002022Y468	182 DTB Maturing on 10/08/2023	10-Aug-23	2%
18	IN002022Z192	364 DTB Maturing on 10/08/2023	10-Aug-23	2%
19	IN002023X070	91 DTB Maturing on 17/08/2023	17-Aug-23	2%
20	IN002022Y476	182 DTB Maturing on 17/08/2023	17-Aug-23	2%
21	IN002022Z200	364 DTB Maturing on 17/08/2023	17-Aug-23	2%
22	IN002023X088	91 DTB Maturing on 24/08/2023	24-Aug-23	2%
23	IN002022Y484	182 DTB Maturing on 24/08/2023	24-Aug-23	2%
24	IN002022Z218	364 DTB Maturing on 24/08/2023	24-Aug-23	2%
25	IN002023X096	91 DTB Maturing on 31/08/2023	31-Aug-23	2%
26	IN002022Y492	182 DTB Maturing on 31/08/2023	31-Aug-23	2%
27	IN002022Z226	364 DTB Maturing on 31/08/2023	31-Aug-23	2%
28	IN002023X104	91 DTB Maturing on 07/09/2023	07-Sep-23	2%
29	IN002022Y500	182 DTB Maturing on 07/09/2023	07-Sep-23	2%
30	IN002022Z234	364 DTB Maturing on 07/09/2023	07-Sep-23	2%
31	IN002023X112	91 DTB Maturing on 14/09/2023	14-Sep-23	2%
32	IN002022Y518	182 DTB Maturing on 14/09/2023	14-Sep-23	2%
33	IN002022Z242	364 DTB Maturing on 14/09/2023	14-Sep-23	2%
34	IN002023X120	91 DTB Maturing on 21/09/2023	21-Sep-23	2%
35	IN002022Z259	364 DTB Maturing on 21/09/2023	21-Sep-23	2%
36	IN002022Y526	182 DTB Maturing on 22/09/2023	22-Sep-23	2%
37	IN002022Z267	364 DTB Maturing on 28/09/2023	28-Sep-23	2%
38	IN002022Y534	182 DTB Maturing on 29/09/2023	29-Sep-23	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
39	IN002023Y011	182 DTB Maturing on 05/10/2023	05-Oct-23	2%
40	IN002022Z275	364 DTB Maturing on 05/10/2023	05-Oct-23	2%
41	IN002023Y029	182 DTB Maturing on 12/10/2023	12-Oct-23	2%
42	IN002022Z283	364 DTB Maturing on 12/10/2023	12-Oct-23	2%
43	IN002023Y037	182 DTB Maturing on 19/10/2023	19-Oct-23	2%
44	IN002022Z291	364 DTB Maturing on 19/10/2023	19-Oct-23	2%
45	IN002023Y045	182 DTB Maturing on 26/10/2023	26-Oct-23	2%
46	IN002022Z309	364 DTB Maturing on 27/10/2023	27-Oct-23	2%
47	IN002023Y052	182 DTB Maturing on 02/11/2023	02-Nov-23	2%
48	IN002022Z317	364 DTB Maturing on 02/11/2023	02-Nov-23	2%
49	IN002023Y060	182 DTB Maturing on 09/11/2023	09-Nov-23	2%
50	IN002022Z325	09/11/2023 MATURING 364 DTB	09-Nov-23	2%
51	IN002023Y078	182 DTB Maturing on 16/11/2023	16-Nov-23	2%
52	IN002022Z333	16/11/2023 MATURING 364 DTB	16-Nov-23	2%
53	IN002023Y086	182 DTB Maturing on 23/11/2023	23-Nov-23	2%
54	IN002022Z341	23/11/2023 MATURING 364 DTB	23-Nov-23	2%
55	IN002023Y094	182 DTB Maturing on 30/11/2023	30-Nov-23	2%
56	IN002022Z358	364 DTB Maturing on 30/11/2023	30-Nov-23	2%
57	IN002023Y102	182 DTB Maturing on 07/12/2023	07-Dec-23	2%
58	IN002022Z366	07/12/2023 MATURING 364 DTB	07-Dec-23	2%
59	IN002023Y110	182 DTB Maturing on 14/12/2023	14-Dec-23	2%
60	IN002022Z374	14/12/2023 MATURING 364 DTB	14-Dec-23	2%
61	IN002023Y128	182 DTB Maturing on 21/12/2023	21-Dec-23	2%
62	IN002022Z382	364 DTB Maturing on 21/12/2023	21-Dec-23	2%
63	IN002022Z390	364 DTB Maturing on 28/12/2023	28-Dec-23	2%
64	IN002022Z408	364 DTB Maturing on 04/01/2024	04-Jan-24	2%
65	IN002022Z416	364 DTB Maturing on 11/01/2024	11-Jan-24	2%

Sr. No.	ISIN	Security Description	Maturity Date	Applicable Haircut
66	IN002022Z424	364 DTB Maturing on 18/01/2024	18-Jan-24	2%
67	IN002022Z432	364 DTB Maturing on 26/01/2024	26-Jan-24	2%
68	IN002022Z440	364 DTB Maturing on 01/02/2024	01-Feb-24	2%
69	IN002022Z457	364 DTB Maturing on 08/02/2024	08-Feb-24	2%
70	IN002022Z465	364 DTB Maturing on 15/02/2024	15-Feb-24	2%
71	IN002022Z473	364 DTB Maturing on 22/02/2024	22-Feb-24	2%
72	IN002022Z481	364 DTB Maturing on 29/02/2024	29-Feb-24	2%
73	IN002022Z499	364 DTB Maturing on 07/03/2024	07-Mar-24	2%
74	IN002022Z507	364 DTB Maturing on 14/03/2024	14-Mar-24	2%
75	IN002022Z515	364 DTB Maturing on 22/03/2024	22-Mar-24	2%
76	IN002022Z523	364 DTB Maturing on 29/03/2024	29-Mar-24	2%
77	IN002023Z026	364 DTB Maturing on 04/04/2024	04-Apr-24	2%
78	IN002023Z034	364 DTB Maturing on 11/04/2024	11-Apr-24	2%
79	IN002023Z042	364 DTB Maturing on 18/04/2024	18-Apr-24	2%
80	IN002023Z059	364 DTB Maturing on 25/04/2024	25-Apr-24	2%
81	IN002023Z067	364 DTB Maturing on 02/05/2024	02-May-24	2%
82	IN002023Z075	364 DTB Maturing on 09/05/2024	09-May-24	2%
83	IN002023Z083	364 DTB Maturing on 16/05/2024	16-May-24	2%
84	IN002023Z091	364 DTB Maturing on 23/05/2024	23-May-24	2%
85	IN002023Z109	364 DTB Maturing on 30/05/2024	30-May-24	2%
86	IN002023Z117	364 DTB Maturing on 06/06/2024	06-Jun-24	2%
87	IN002023Z125	364 DTB Maturing on 13/06/2024	13-Jun-24	2%
88	IN002023Z133	364 DTB Maturing on 20/06/2024	20-Jun-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%
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%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
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%
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%

Sr. No.	ISIN	Security Description	Symbol	Applicable Haircut
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%
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% DECEMBER 2030 SR-III 2022-23	SGBDE30III	10%
63	IN0020220169	SOVEREIGN GOLD BONDS 2.50% MARCH 2031 SR-IV 2022-23	SGBMAR31IV	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.