



Notification

Default Fund (DF)

**Securities (SEC-DF) / Tri-party repo (TPR-DF) / Forex Settlement DF / Forex Forwards DF
& Rupee IRS Derivative DF (MIBOR / MIFOR)**

Eligible Securities for Contribution towards Default Fund & Haircut Rates

No. RMD/DF/ES&H/20/36

22-Sep-20

Further to our notification no. RMD/DF/ES&H/20/35 dated 14-Sep-20 undermentioned security is added to list of securities eligible for contribution towards aforesaid default funds.

Newly issued securities w.e.f 22/Sep/2020

| Sr. No. | ISIN | Description | Coupon | Maturity | Hair Cut (%) |
|---------|--------------|--------------------------------|--------|-----------|--------------|
| 1 | IN002020X274 | 91 DTB Maturing on 24/12/2020 | - | 24-Dec-20 | 1.00 |
| 2 | IN002020Y256 | 182 DTB Maturing on 25/03/2021 | - | 25-Mar-21 | 1.00 |
| 3 | IN002020Z253 | 364 DTB Maturing on 23/09/2021 | - | 23-Sep-21 | 1.00 |

For
Risk Management Department
CCIL

Encl : Complete list of eligible securities.

Note: Though the securities eligible for contribution towards default fund for each of the aforesaid segments are same, the contribution is to be made separately based on the requirements in each of the concerned segment.

(Risk Management)

Complete list of Eligible Securities

A. Government of India Treasury Bills & Cash Management Bills

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|----------------|-----------------|--------------------------------|---------------|----------------------|--------------------------|
| 1 | IN002020X142 | 91 DTB Maturing on 24/09/2020 | - | 24-Sep-20 | 1.00 |
| 2 | IN002019Z271 | 364 DTB Maturing on 24/09/2020 | - | 24-Sep-20 | 1.00 |
| 3 | IN002019Y530 | 182 DTB Maturing on 24/09/2020 | - | 24-Sep-20 | 1.00 |
| 4 | IN002019Y548 | 182 DTB Maturing on 29/09/2020 | - | 29-Sep-20 | 1.00 |
| 5 | IN002020X159 | 91 DTB Maturing on 01/10/2020 | - | 01-Oct-20 | 1.00 |
| 6 | IN002019Z289 | 364 DTB Maturing on 01/10/2020 | - | 01-Oct-20 | 1.00 |
| 7 | IN002020X167 | 91 DTB Maturing on 08/10/2020 | - | 08-Oct-20 | 1.00 |
| 8 | IN002019Z297 | 364 DTB Maturing on 08/10/2020 | - | 08-Oct-20 | 1.00 |
| 9 | IN002020Y017 | 182 DTB Maturing on 08/10/2020 | - | 08-Oct-20 | 1.00 |
| 10 | IN002020X175 | 91 DTB Maturing on 15/10/2020 | - | 15-Oct-20 | 1.00 |
| 11 | IN002019Z305 | 364 DTB Maturing on 15/10/2020 | - | 15-Oct-20 | 1.00 |
| 12 | IN002020Y025 | 182 DTB Maturing on 15/10/2020 | - | 15-Oct-20 | 1.00 |
| 13 | IN002020X183 | 91 DTB Maturing on 22/10/2020 | - | 22-Oct-20 | 1.00 |
| 14 | IN002019Z313 | 364 DTB Maturing on 22/10/2020 | - | 22-Oct-20 | 1.00 |
| 15 | IN002020Y033 | 182 DTB Maturing on 22/10/2020 | - | 22-Oct-20 | 1.00 |
| 16 | IN002020X191 | 91 DTB Maturing on 29/10/2020 | - | 29-Oct-20 | 1.00 |
| 17 | IN002019Z321 | 364 DTB Maturing on 29/10/2020 | - | 29-Oct-20 | 1.00 |
| 18 | IN002020Y041 | 182 DTB Maturing on 29/10/2020 | - | 29-Oct-20 | 1.00 |
| 19 | IN002020X209 | 91 DTB Maturing on 05/11/2020 | - | 05-Nov-20 | 1.00 |
| 20 | IN002019Z339 | 364 DTB Maturing on 05/11/2020 | - | 05-Nov-20 | 1.00 |
| 21 | IN002020Y058 | 182 DTB Maturing on 06/11/2020 | - | 06-Nov-20 | 1.00 |
| 22 | IN002020X217 | 91 DTB Maturing on 12/11/2020 | - | 12-Nov-20 | 1.00 |
| 23 | IN002019Z347 | 364 DTB Maturing on 12/11/2020 | - | 12-Nov-20 | 1.00 |
| 24 | IN002020Y066 | 182 DTB Maturing on 12/11/2020 | - | 12-Nov-20 | 1.00 |
| 25 | IN002020X225 | 91 DTB Maturing on 19/11/2020 | - | 19-Nov-20 | 1.00 |
| 26 | IN002019Z354 | 364 DTB Maturing on 19/11/2020 | - | 19-Nov-20 | 1.00 |
| 27 | IN002020Y074 | 182 DTB Maturing on 19/11/2020 | - | 19-Nov-20 | 1.00 |
| 28 | IN002020X233 | 91 DTB Maturing on 26/11/2020 | - | 26-Nov-20 | 1.00 |
| 29 | IN002019Z362 | 364 DTB Maturing on 26/11/2020 | - | 26-Nov-20 | 1.00 |
| 30 | IN002020Y082 | 182 DTB Maturing on 26/11/2020 | - | 26-Nov-20 | 1.00 |
| 31 | IN002019Z370 | 364 DTB Maturing on 03/12/2020 | - | 03-Dec-20 | 1.00 |
| 32 | IN002020Y090 | 182 DTB Maturing on 03/12/2020 | - | 03-Dec-20 | 1.00 |
| 33 | IN002020X241 | 03/12/2020 MATURING 91 DTB | - | 03-Dec-20 | 1.00 |
| 34 | IN002020X258 | 91 DTB Maturing on 10/12/2020 | - | 10-Dec-20 | 1.00 |
| 35 | IN002019Z388 | 364 DTB Maturing on 10/12/2020 | - | 10-Dec-20 | 1.00 |
| 36 | IN002020Y108 | 182 DTB Maturing on 10/12/2020 | - | 10-Dec-20 | 1.00 |
| 37 | IN002020X266 | 91 DTB Maturing on 17/12/2020 | - | 17-Dec-20 | 1.00 |
| 38 | IN002019Z396 | 364 DTB Maturing on 17/12/2020 | - | 17-Dec-20 | 1.00 |
| 39 | IN002020Y116 | 17/12/2020 MATURING 182 DTB | - | 17-Dec-20 | 1.00 |
| 40 | IN002020X274 | 91 DTB Maturing on 24/12/2020 | - | 24-Dec-20 | 1.00 |
| 41 | IN002019Z404 | 364 DTB Maturing on 24/12/2020 | - | 24-Dec-20 | 1.00 |
| 42 | IN002020Y124 | 182 DTB Maturing on 24/12/2020 | - | 24-Dec-20 | 1.00 |
| 43 | IN002019Z412 | 364 DTB Maturing on 31/12/2020 | - | 31-Dec-20 | 1.00 |
| 44 | IN002020Y132 | 182 DTB Maturing on 31/12/2020 | - | 31-Dec-20 | 1.00 |
| 45 | IN002019Z420 | 364 DTB Maturing on 07/01/2021 | - | 07-Jan-21 | 1.00 |
| 46 | IN002020Y140 | 182 DTB Maturing on 07/01/2021 | - | 07-Jan-21 | 1.00 |
| 47 | IN002019Z438 | 364 DTB Maturing on 14/01/2021 | - | 14-Jan-21 | 1.00 |
| 48 | IN002020Y157 | 182 DTB Maturing on 14/01/2021 | - | 14-Jan-21 | 1.00 |
| 49 | IN002019Z446 | 364 DTB Maturing on 21/01/2021 | - | 21-Jan-21 | 1.00 |
| 50 | IN002020Y165 | 182 DTB Maturing on 21/01/2021 | - | 21-Jan-21 | 1.00 |
| 51 | IN002019Z453 | 364 DTB Maturing on 28/01/2021 | - | 28-Jan-21 | 1.00 |
| 52 | IN002020Y173 | 182 DTB Maturing on 28/01/2021 | - | 28-Jan-21 | 1.00 |
| 53 | IN002019Z461 | 364 DTB Maturing on 04/02/2021 | - | 04-Feb-21 | 1.00 |
| 54 | IN002020Y181 | 182 DTB Maturing on 04/02/2021 | - | 04-Feb-21 | 1.00 |
| 55 | IN002019Z479 | 364 DTB Maturing on 11/02/2021 | - | 11-Feb-21 | 1.00 |
| 56 | IN002020Y199 | 182 DTB Maturing on 11/02/2021 | - | 11-Feb-21 | 1.00 |
| 57 | IN002019Z487 | 364 DTB Maturing on 18/02/2021 | - | 18-Feb-21 | 1.00 |
| 58 | IN002020Y207 | 182 DTB Maturing on 18/02/2021 | - | 18-Feb-21 | 1.00 |

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|----|--------------|--------------------------------|---|-----------|------|
| 59 | IN002019Z495 | 364 DTB Maturing on 25/02/2021 | - | 25-Feb-21 | 1.00 |
| 60 | IN002020Y215 | 182 DTB Maturing on 25/02/2021 | - | 25-Feb-21 | 1.00 |
| 61 | IN002019Z503 | 364 DTB Maturing on 04/03/2021 | - | 04-Mar-21 | 1.00 |
| 62 | IN002020Y223 | 04/03/2021 MATURING 182 DTB | - | 04-Mar-21 | 1.00 |
| 63 | IN002019Z511 | 364 DTB Maturing on 11/03/2021 | - | 11-Mar-21 | 1.00 |
| 64 | IN002020Y231 | 182 DTB Maturing on 11/03/2021 | - | 11-Mar-21 | 1.00 |
| 65 | IN002020Y249 | 182 DTB Maturing on 18/03/2021 | - | 18-Mar-21 | 1.00 |
| 66 | IN002019Z529 | 364 DTB Maturing on 18/03/2021 | - | 18-Mar-21 | 1.00 |
| 67 | IN002020Y256 | 182 DTB Maturing on 25/03/2021 | - | 25-Mar-21 | 1.00 |
| 68 | IN002019Z537 | 364 DTB Maturing on 25/03/2021 | - | 25-Mar-21 | 1.00 |
| 69 | IN002019Z545 | 364 DTB Maturing on 30/03/2021 | - | 30-Mar-21 | 1.00 |
| 70 | IN002020Z014 | 364 DTB Maturing on 08/04/2021 | - | 08-Apr-21 | 1.00 |
| 71 | IN002020Z022 | 364 DTB Maturing on 15/04/2021 | - | 15-Apr-21 | 1.00 |
| 72 | IN002020Z030 | 364 DTB Maturing on 22/04/2021 | - | 22-Apr-21 | 1.00 |
| 73 | IN002020Z048 | 364 DTB Maturing on 29/04/2021 | - | 29-Apr-21 | 1.00 |
| 74 | IN002020Z055 | 364 DTB Maturing on 07/05/2021 | - | 07-May-21 | 1.00 |
| 75 | IN002020Z063 | 364 DTB Maturing on 13/05/2021 | - | 13-May-21 | 1.00 |
| 76 | IN002020Z071 | 364 DTB Maturing on 20/05/2021 | - | 20-May-21 | 1.00 |
| 77 | IN002020Z089 | 364 DTB Maturing on 27/05/2021 | - | 27-May-21 | 1.00 |
| 78 | IN002020Z097 | 364 DTB Maturing on 03/06/2021 | - | 03-Jun-21 | 1.00 |
| 79 | IN002020Z105 | 364 DTB Maturing on 10/06/2021 | - | 10-Jun-21 | 1.00 |
| 80 | IN002020Z113 | 17/06/2021 MATURING 364 DTB | - | 17-Jun-21 | 1.00 |
| 81 | IN002020Z121 | 364 DTB Maturing on 24/06/2021 | - | 24-Jun-21 | 1.00 |
| 82 | IN002020Z139 | 364 DTB Maturing on 01/07/2021 | - | 01-Jul-21 | 1.00 |
| 83 | IN002020Z147 | 364 DTB Maturing on 08/07/2021 | - | 08-Jul-21 | 1.00 |
| 84 | IN002020Z154 | 364 DTB Maturing on 15/07/2021 | - | 15-Jul-21 | 1.00 |
| 85 | IN002020Z162 | 364 DTB Maturing on 22/07/2021 | - | 22-Jul-21 | 1.00 |
| 86 | IN002020Z170 | 364 DTB Maturing on 29/07/2021 | - | 29-Jul-21 | 1.00 |
| 87 | IN002020Z188 | 364 DTB Maturing on 05/08/2021 | - | 05-Aug-21 | 1.00 |
| 88 | IN002020Z196 | 364 DTB Maturing on 12/08/2021 | - | 12-Aug-21 | 1.00 |
| 89 | IN002020Z204 | 364 DTB Maturing on 19/08/2021 | - | 19-Aug-21 | 1.00 |
| 90 | IN002020Z212 | 364 DTB Maturing on 26/08/2021 | - | 26-Aug-21 | 1.00 |
| 91 | IN002020Z220 | 02/09/2021 MATURING 364 DTB | - | 02-Sep-21 | 1.00 |
| 92 | IN002020Z238 | 364 DTB Maturing on 09/09/2021 | - | 09-Sep-21 | 1.00 |
| 93 | IN002020Z246 | 364 DTB Maturing on 16/09/2021 | - | 16-Sep-21 | 1.00 |
| 94 | IN002020Z253 | 364 DTB Maturing on 23/09/2021 | - | 23-Sep-21 | 1.00 |

B. Government of India Securities

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|----------------------------|
| 1 | IN001020C030 | GS10OCT2020C | 0.00 | 10-Oct-20 | 1.00 |
| 2 | IN001020C014 | GS11OCT2020C | 0.00 | 11-Oct-20 | 1.00 |
| 3 | IN001020C022 | GS26OCT2020C | 0.00 | 26-Oct-20 | 1.00 |
| 4 | IN001120C038 | GS08NOV2020C | 0.00 | 08-Nov-20 | 1.00 |
| 5 | IN001120C046 | GS10NOV2020C | 0.00 | 10-Nov-20 | 1.00 |
| 6 | IN001120C012 | GS14NOV2020C | 0.00 | 14-Nov-20 | 1.00 |
| 7 | IN001120C020 | GS24NOV2020C | 0.00 | 24-Nov-20 | 1.00 |
| 8 | IN001220C036 | GS07DEC2020C | 0.00 | 07-Dec-20 | 1.00 |
| 9 | IN0020120054 | 8.12% Govt Stock 2020 | 8.12 | 10-Dec-20 | 1.00 |
| 10 | IN001220C010 | GS11DEC2020C | 0.00 | 11-Dec-20 | 1.00 |
| 11 | IN001220C069 | GS12DEC2020C | 0.00 | 12-Dec-20 | 1.00 |
| 12 | IN001220C077 | GS15DEC2020C | 0.00 | 15-Dec-20 | 1.00 |
| 13 | IN001220C051 | GS17DEC2020C | 0.00 | 17-Dec-20 | 1.00 |
| 14 | IN0020092071 | GOI FLOATING RATE BOND 2020 | 3.48 | 21-Dec-20 | 1.00 |
| 15 | IN001220C085 | GS23DEC2020C | 0.00 | 23-Dec-20 | 1.00 |
| 16 | IN001220C028 | GS27DEC2020C | 0.00 | 27-Dec-20 | 1.00 |
| 17 | IN001220P012 | 11.6%%GS27DEC2020P | 0.00 | 27-Dec-20 | 1.00 |
| 18 | IN0020000124 | 11.60% G. S. 2020 | 11.60 | 27-Dec-20 | 1.00 |
| 19 | IN001220C044 | GS31DEC2020C | 0.00 | 31-Dec-20 | 1.00 |
| 20 | IN000121C011 | GS02JAN2021C | 0.00 | 02-Jan-21 | 1.00 |
| 21 | IN0020180470 | 7.00% GS 2021 | 7.00 | 21-Jan-21 | 1.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|----------------------------|
| 22 | IN000121C029 | GS21JAN2021C | 0.00 | 21-Jan-21 | 1.00 |
| 23 | IN000121P013 | 7%GS21JAN2021P | 0.00 | 21-Jan-21 | 1.00 |
| 24 | IN000221C027 | GS02FEB2021C | 0.00 | 02-Feb-21 | 1.00 |
| 25 | IN000221C035 | GS10FEB2021C | 0.00 | 10-Feb-21 | 1.00 |
| 26 | IN000221C019 | GS15FEB2021C | 0.00 | 15-Feb-21 | 1.00 |
| 27 | IN000321C017 | GS09MAR2021C | 0.00 | 09-Mar-21 | 1.00 |
| 28 | IN000321C025 | GS15MAR2021C | 0.00 | 15-Mar-21 | 1.00 |
| 29 | IN000321C033 | GS20MAR2021C | 0.00 | 20-Mar-21 | 1.00 |
| 30 | IN000421C031 | GS10APR2021C | 0.00 | 10-Apr-21 | 1.00 |
| 31 | IN0020110022 | 7.80% GOVT.STOCK 2021 | 7.80 | 11-Apr-21 | 1.00 |
| 32 | IN000421C015 | GS11APR2021C | 0.00 | 11-Apr-21 | 1.00 |
| 33 | IN000421P017 | 7.8%GS11APR2021P | 0.00 | 11-Apr-21 | 1.00 |
| 34 | IN000421C023 | GS26APR2021C | 0.00 | 26-Apr-21 | 1.00 |
| 35 | IN000521C038 | GS08MAY2021C | 0.00 | 08-May-21 | 1.00 |
| 36 | IN000521C046 | GS10MAY2021C | 0.00 | 10-May-21 | 1.00 |
| 37 | IN000521C012 | GS14MAY2021C | 0.00 | 14-May-21 | 1.00 |
| 38 | IN0020060318 | 7.94% GOVT.STOCK 2021 | 7.94 | 24-May-21 | 1.00 |
| 39 | IN000521C020 | GS24MAY2021C | 0.00 | 24-May-21 | 1.00 |
| 40 | IN000521P014 | 7.94%GS24MAY2021P | 0.00 | 24-May-21 | 1.00 |
| 41 | IN0020010040 | 10.25% G. S. 2021 | 10.25 | 30-May-21 | 1.00 |
| 42 | IN000621C028 | GS07JUN2021C | 0.00 | 07-Jun-21 | 1.00 |
| 43 | IN000621C010 | GS11JUN2021C | 0.00 | 11-Jun-21 | 1.00 |
| 44 | IN000621C051 | GS12JUN2021C | 0.00 | 12-Jun-21 | 1.00 |
| 45 | IN000621C069 | GS15JUN2021C | 0.00 | 15-Jun-21 | 1.00 |
| 46 | IN000621C044 | GS17JUN2021C | 0.00 | 17-Jun-21 | 1.00 |
| 47 | IN000621C077 | GS23JUN2021C | 0.00 | 23-Jun-21 | 1.00 |
| 48 | IN000621C036 | GS30JUN2021C | 0.00 | 30-Jun-21 | 1.00 |
| 49 | IN000721C018 | GS02JUL2021C | 0.00 | 02-Jul-21 | 1.00 |
| 50 | IN0020190099 | 6.17% GS 2021 | 6.17 | 15-Jul-21 | 1.00 |
| 51 | IN000821C024 | GS02AUG2021C | 0.00 | 02-Aug-21 | 1.00 |
| 52 | IN000821C032 | GS10AUG2021C | 0.00 | 10-Aug-21 | 1.00 |
| 53 | IN000821C016 | GS15AUG2021C | 0.00 | 15-Aug-21 | 1.00 |
| 54 | IN000921C014 | GS09SEP2021C | 0.00 | 09-Sep-21 | 1.00 |
| 55 | IN000921C022 | GS15SEP2021C | 0.00 | 15-Sep-21 | 1.00 |
| 56 | IN000921C030 | GS20SEP2021C | 0.00 | 20-Sep-21 | 1.00 |
| 57 | IN001021C020 | GS10OCT2021C | 0.00 | 10-Oct-21 | 1.00 |
| 58 | IN001021C012 | GS26OCT2021C | 0.00 | 26-Oct-21 | 1.00 |
| 59 | IN0020110030 | 8.79% GOVT.STOCK 2021 | 8.79 | 08-Nov-21 | 2.00 |
| 60 | IN001121C028 | GS08NOV2021C | 0.00 | 08-Nov-21 | 1.00 |
| 61 | IN001121P012 | 8.79%GS08NOV2021P | 0.00 | 08-Nov-21 | 1.00 |
| 62 | IN001121C036 | GS10NOV2021C | 0.00 | 10-Nov-21 | 1.00 |
| 63 | IN001121C010 | GS14NOV2021C | 0.00 | 14-Nov-21 | 1.00 |
| 64 | IN001221C026 | GS07DEC2021C | 0.00 | 07-Dec-21 | 1.00 |
| 65 | IN001221C018 | GS11DEC2021C | 0.00 | 11-Dec-21 | 1.00 |
| 66 | IN001221C059 | GS12DEC2021C | 0.00 | 12-Dec-21 | 1.00 |
| 67 | IN001221C067 | GS15DEC2021C | 0.00 | 15-Dec-21 | 1.00 |
| 68 | IN001221C042 | GS17DEC2021C | 0.00 | 17-Dec-21 | 1.00 |
| 69 | IN001221C075 | GS23DEC2021C | 0.00 | 23-Dec-21 | 1.00 |
| 70 | IN001221C034 | GS31DEC2021C | 0.00 | 31-Dec-21 | 1.00 |
| 71 | IN000122C019 | GS02JAN2022C | 0.00 | 02-Jan-22 | 1.00 |
| 72 | IN000222C025 | GS02FEB2022C | 0.00 | 02-Feb-22 | 1.00 |
| 73 | IN000222C033 | GS10FEB2022C | 0.00 | 10-Feb-22 | 1.00 |
| 74 | IN0020060037 | 8.20% GOVT.STOCK 2022 | 8.20 | 15-Feb-22 | 2.00 |
| 75 | IN000222C017 | GS15FEB2022C | 0.00 | 15-Feb-22 | 1.00 |
| 76 | IN000222P019 | 8.2%GS15FEB2022P | 0.00 | 15-Feb-22 | 1.00 |
| 77 | IN000322C015 | GS09MAR2022C | 0.00 | 09-Mar-22 | 2.00 |
| 78 | IN000322C023 | GS15MAR2022C | 0.00 | 15-Mar-22 | 2.00 |
| 79 | IN000322C031 | GS20MAR2022C | 0.00 | 20-Mar-22 | 2.00 |
| 80 | IN000422C021 | GS10APR2022C | 0.00 | 10-Apr-22 | 2.00 |
| 81 | IN0020200021 | 5.09% GS 2022 | 5.09 | 13-Apr-22 | 2.00 |
| 82 | IN000422C013 | GS26APR2022C | 0.00 | 26-Apr-22 | 2.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-------------------------------|--------|---------------|----------------------------|
| 83 | IN000522C028 | GS10MAY2022C | 0.00 | 10-May-22 | 2.00 |
| 84 | IN0020020072 | 8.35% G.S. 2022 | 8.35 | 14-May-22 | 2.00 |
| 85 | IN000522C010 | GS14MAY2022C | 0.00 | 14-May-22 | 2.00 |
| 86 | IN000522P012 | 8.35%%GS14MAY2022P | 0.00 | 14-May-22 | 2.00 |
| 87 | IN000622C026 | GS07JUN2022C | 0.00 | 07-Jun-22 | 2.00 |
| 88 | IN0020120013 | 8.15% GOVT.STOCK 2022 | 8.15 | 11-Jun-22 | 2.00 |
| 89 | IN000622C018 | GS11JUN2022C | 0.00 | 11-Jun-22 | 2.00 |
| 90 | IN000622P010 | 8.15%%GS11JUN2022P | 0.00 | 11-Jun-22 | 2.00 |
| 91 | IN000622C059 | GS12JUN2022C | 0.00 | 12-Jun-22 | 2.00 |
| 92 | IN000622C067 | GS15JUN2022C | 0.00 | 15-Jun-22 | 2.00 |
| 93 | IN000622C042 | GS17JUN2022C | 0.00 | 17-Jun-22 | 2.00 |
| 94 | IN000622C075 | GS23JUN2022C | 0.00 | 23-Jun-22 | 2.00 |
| 95 | IN000622C034 | GS30JUN2022C | 0.00 | 30-Jun-22 | 2.00 |
| 96 | IN000722C016 | GS02JUL2022C | 0.00 | 02-Jul-22 | 2.00 |
| 97 | IN0020070028 | 8.08% GOVT.STOCK 2022 | 8.08 | 02-Aug-22 | 2.00 |
| 98 | IN000822C014 | GS02AUG2022C | 0.00 | 02-Aug-22 | 2.00 |
| 99 | IN000822P016 | 8.08%%GS02AUG2022P | 0.00 | 02-Aug-22 | 2.00 |
| 100 | IN000822C022 | GS10AUG2022C | 0.00 | 10-Aug-22 | 2.00 |
| 101 | IN0020039031 | 5.87% GOVT. STOCK 2022 | 5.87 | 28-Aug-22 | 2.00 |
| 102 | IN000922C012 | GS09SEP2022C | 0.00 | 09-Sep-22 | 2.00 |
| 103 | IN000922C020 | GS15SEP2022C | 0.00 | 15-Sep-22 | 2.00 |
| 104 | IN000922C038 | GS20SEP2022C | 0.00 | 20-Sep-22 | 2.00 |
| 105 | IN0020070051 | 8.13% GOVT.STOCK 2022 | 8.13 | 21-Sep-22 | 2.00 |
| 106 | IN001022C028 | GS10OCT2022C | 0.00 | 10-Oct-22 | 2.00 |
| 107 | IN001022C010 | GS26OCT2022C | 0.00 | 26-Oct-22 | 2.00 |
| 108 | IN001122C018 | GS10NOV2022C | 0.00 | 10-Nov-22 | 2.00 |
| 109 | IN001222C016 | GS07DEC2022C | 0.00 | 07-Dec-22 | 2.00 |
| 110 | IN001222C040 | GS12DEC2022C | 0.00 | 12-Dec-22 | 2.00 |
| 111 | IN001222C057 | GS15DEC2022C | 0.00 | 15-Dec-22 | 2.00 |
| 112 | IN001222C032 | GS17DEC2022C | 0.00 | 17-Dec-22 | 2.00 |
| 113 | IN0020160050 | 6.84% GS 2022 | 6.84 | 19-Dec-22 | 1.00 |
| 114 | IN001222C065 | GS23DEC2022C | 0.00 | 23-Dec-22 | 2.00 |
| 115 | IN001222C024 | GS31DEC2022C | 0.00 | 31-Dec-22 | 2.00 |
| 116 | IN000123C017 | GS02JAN2023C | 0.00 | 02-Jan-23 | 2.00 |
| 117 | IN000223C015 | GS10FEB2023C | 0.00 | 10-Feb-23 | 2.00 |
| 118 | IN000323C013 | GS09MAR2023C | 0.00 | 09-Mar-23 | 2.00 |
| 119 | IN000323C021 | GS15MAR2023C | 0.00 | 15-Mar-23 | 2.00 |
| 120 | IN000323C039 | GS20MAR2023C | 0.00 | 20-Mar-23 | 2.00 |
| 121 | IN0020030014 | 6.30% GOVT. STOCK 2023 | 6.30 | 09-Apr-23 | 2.00 |
| 122 | IN000423C029 | GS10APR2023C | 0.00 | 10-Apr-23 | 2.00 |
| 123 | IN0020180025 | 7.37% GS 2023 | 7.37 | 16-Apr-23 | 2.00 |
| 124 | IN000423C011 | GS26APR2023C | 0.00 | 26-Apr-23 | 2.00 |
| 125 | IN000523C018 | GS10MAY2023C | 0.00 | 10-May-23 | 2.00 |
| 126 | IN0020130012 | 7.16% GOVT STOCK 2023 | 7.16 | 20-May-23 | 2.00 |
| 127 | IN0020130046 | 1.44% INFLATION INDEX GS 2023 | 1.44 | 05-Jun-23 | 2.00 |
| 128 | IN000623C016 | GS07JUN2023C | 0.00 | 07-Jun-23 | 2.00 |
| 129 | IN0020030055 | 6.17% GOVT. STOCK 2023 | 6.17 | 12-Jun-23 | 2.00 |
| 130 | IN000623C040 | GS12JUN2023C | 0.00 | 12-Jun-23 | 2.00 |
| 131 | IN000623C057 | GS15JUN2023C | 0.00 | 15-Jun-23 | 2.00 |
| 132 | IN000623C032 | GS17JUN2023C | 0.00 | 17-Jun-23 | 2.00 |
| 133 | IN000623C065 | GS23JUN2023C | 0.00 | 23-Jun-23 | 2.00 |
| 134 | IN000623C024 | GS30JUN2023C | 0.00 | 30-Jun-23 | 2.00 |
| 135 | IN000723C014 | GS02JUL2023C | 0.00 | 02-Jul-23 | 2.00 |
| 136 | IN000823C012 | GS10AUG2023C | 0.00 | 10-Aug-23 | 3.00 |
| 137 | IN000923C010 | GS09SEP2023C | 0.00 | 09-Sep-23 | 3.00 |
| 138 | IN000923C028 | GS15SEP2023C | 0.00 | 15-Sep-23 | 3.00 |
| 139 | IN000923C036 | GS20SEP2023C | 0.00 | 20-Sep-23 | 3.00 |
| 140 | IN001023C026 | GS10OCT2023C | 0.00 | 10-Oct-23 | 3.00 |
| 141 | IN001023C018 | GS26OCT2023C | 0.00 | 26-Oct-23 | 3.00 |
| 142 | IN001123C016 | GS10NOV2023C | 0.00 | 10-Nov-23 | 3.00 |
| 143 | IN0020130061 | 8.83% GOVT STOCK 2023 | 8.83 | 25-Nov-23 | 2.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|----------------------------|
| 144 | IN001223C014 | GS07DEC2023C | 0.00 | 07-Dec-23 | 3.00 |
| 145 | IN001223C048 | GS12DEC2023C | 0.00 | 12-Dec-23 | 3.00 |
| 146 | IN0020150010 | 7.68% GS 2023 | 7.68 | 15-Dec-23 | 2.00 |
| 147 | IN001223C055 | GS15DEC2023C | 0.00 | 15-Dec-23 | 3.00 |
| 148 | IN001223C030 | GS17DEC2023C | 0.00 | 17-Dec-23 | 3.00 |
| 149 | IN001223C063 | GS23DEC2023C | 0.00 | 23-Dec-23 | 3.00 |
| 150 | IN001223C022 | GS31DEC2023C | 0.00 | 31-Dec-23 | 3.00 |
| 151 | IN000124C015 | GS02JAN2024C | 0.00 | 02-Jan-24 | 3.00 |
| 152 | IN0020180488 | 7.32% GS 2024 | 7.32 | 28-Jan-24 | 2.00 |
| 153 | IN000224C013 | GS10FEB2024C | 0.00 | 10-Feb-24 | 3.00 |
| 154 | IN000324C011 | GS09MAR2024C | 0.00 | 09-Mar-24 | 3.00 |
| 155 | IN000324C029 | GS15MAR2024C | 0.00 | 15-Mar-24 | 3.00 |
| 156 | IN000324C037 | GS20MAR2024C | 0.00 | 20-Mar-24 | 3.00 |
| 157 | IN000424C027 | GS10APR2024C | 0.00 | 10-Apr-24 | 3.00 |
| 158 | IN000424C019 | GS26APR2024C | 0.00 | 26-Apr-24 | 3.00 |
| 159 | IN000524C016 | GS10MAY2024C | 0.00 | 10-May-24 | 3.00 |
| 160 | IN000624C014 | GS07JUN2024C | 0.00 | 07-Jun-24 | 3.00 |
| 161 | IN000624C048 | GS12JUN2024C | 0.00 | 12-Jun-24 | 3.00 |
| 162 | IN000624C055 | GS15JUN2024C | 0.00 | 15-Jun-24 | 3.00 |
| 163 | IN000624C030 | GS17JUN2024C | 0.00 | 17-Jun-24 | 3.00 |
| 164 | IN0020090034 | 7.35% GOVT.STOCK 2024 | 7.35 | 22-Jun-24 | 3.00 |
| 165 | IN000624C063 | GS23JUN2024C | 0.00 | 23-Jun-24 | 3.00 |
| 166 | IN000624C022 | GS30JUN2024C | 0.00 | 30-Jun-24 | 3.00 |
| 167 | IN000724C012 | GS02JUL2024C | 0.00 | 02-Jul-24 | 3.00 |
| 168 | IN0020140045 | 8.40% GS 2024 | 8.40 | 28-Jul-24 | 3.00 |
| 169 | IN000824C010 | GS10AUG2024C | 0.00 | 10-Aug-24 | 3.00 |
| 170 | IN000924C018 | GS09SEP2024C | 0.00 | 09-Sep-24 | 3.00 |
| 171 | IN000924C026 | GS15SEP2024C | 0.00 | 15-Sep-24 | 3.00 |
| 172 | IN000924C034 | GS20SEP2024C | 0.00 | 20-Sep-24 | 3.00 |
| 173 | IN001024C024 | GS10OCT2024C | 0.00 | 10-Oct-24 | 3.00 |
| 174 | IN001024C016 | GS26OCT2024C | 0.00 | 26-Oct-24 | 3.00 |
| 175 | IN0020190396 | 6.18% GS 2024 | 6.18 | 04-Nov-24 | 2.00 |
| 176 | IN0020160084 | GOI FLOATING RATE BOND 2024 | 3.62 | 07-Nov-24 | 3.00 |
| 177 | IN001124C014 | GS10NOV2024C | 0.00 | 10-Nov-24 | 3.00 |
| 178 | IN0020110048 | 9.15% GOVT.STOCK 2024 | 9.15 | 14-Nov-24 | 2.00 |
| 179 | IN001224C012 | GS07DEC2024C | 0.00 | 07-Dec-24 | 4.00 |
| 180 | IN001224C046 | GS12DEC2024C | 0.00 | 12-Dec-24 | 4.00 |
| 181 | IN001224C053 | GS15DEC2024C | 0.00 | 15-Dec-24 | 4.00 |
| 182 | IN001224C038 | GS17DEC2024C | 0.00 | 17-Dec-24 | 4.00 |
| 183 | IN001224C061 | GS23DEC2024C | 0.00 | 23-Dec-24 | 4.00 |
| 184 | IN001224C020 | GS31DEC2024C | 0.00 | 31-Dec-24 | 4.00 |
| 185 | IN000125C012 | GS02JAN2025C | 0.00 | 02-Jan-25 | 4.00 |
| 186 | IN000225C010 | GS10FEB2025C | 0.00 | 10-Feb-25 | 4.00 |
| 187 | IN000325C018 | GS09MAR2025C | 0.00 | 09-Mar-25 | 4.00 |
| 188 | IN000325C026 | GS15MAR2025C | 0.00 | 15-Mar-25 | 4.00 |
| 189 | IN000325C034 | GS20MAR2025C | 0.00 | 20-Mar-25 | 4.00 |
| 190 | IN000425C024 | GS10APR2025C | 0.00 | 10-Apr-25 | 4.00 |
| 191 | IN000425C016 | GS26APR2025C | 0.00 | 26-Apr-25 | 4.00 |
| 192 | IN000525C013 | GS10MAY2025C | 0.00 | 10-May-25 | 4.00 |
| 193 | IN0020150036 | 7.72% GS 2025 | 7.72 | 25-May-25 | 3.00 |
| 194 | IN000625C011 | GS07JUN2025C | 0.00 | 07-Jun-25 | 4.00 |
| 195 | IN000625C045 | GS12JUN2025C | 0.00 | 12-Jun-25 | 4.00 |
| 196 | IN0020200112 | 5.22% GS 2025 | 5.22 | 15-Jun-25 | 2.00 |
| 197 | IN000625C052 | GS15JUN2025C | 0.00 | 15-Jun-25 | 4.00 |
| 198 | IN000625C037 | GS17JUN2025C | 0.00 | 17-Jun-25 | 4.00 |
| 199 | IN000625C060 | GS23JUN2025C | 0.00 | 23-Jun-25 | 4.00 |
| 200 | IN000625C029 | GS30JUN2025C | 0.00 | 30-Jun-25 | 4.00 |
| 201 | IN000725C019 | GS02JUL2025C | 0.00 | 02-Jul-25 | 4.00 |
| 202 | IN000825C017 | GS10AUG2025C | 0.00 | 10-Aug-25 | 4.00 |
| 203 | IN000925C015 | GS09SEP2025C | 0.00 | 09-Sep-25 | 5.00 |
| 204 | IN000925C023 | GS15SEP2025C | 0.00 | 15-Sep-25 | 5.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|----------------------------|
| 205 | IN000925C031 | GS20SEP2025C | 0.00 | 20-Sep-25 | 5.00 |
| 206 | IN0020120047 | 8.20% GOVT.STOCK 2025 | 8.20 | 24-Sep-25 | 5.00 |
| 207 | IN0020030071 | 5.97% GOVT. STOCK 2025 | 5.97 | 25-Sep-25 | 5.00 |
| 208 | IN001025C021 | GS10OCT2025C | 0.00 | 10-Oct-25 | 5.00 |
| 209 | IN001025C013 | GS26OCT2025C | 0.00 | 26-Oct-25 | 5.00 |
| 210 | IN001125C011 | GS10NOV2025C | 0.00 | 10-Nov-25 | 5.00 |
| 211 | IN001225C019 | GS07DEC2025C | 0.00 | 07-Dec-25 | 5.00 |
| 212 | IN001225C043 | GS12DEC2025C | 0.00 | 12-Dec-25 | 5.00 |
| 213 | IN001225C050 | GS15DEC2025C | 0.00 | 15-Dec-25 | 5.00 |
| 214 | IN001225C035 | GS17DEC2025C | 0.00 | 17-Dec-25 | 5.00 |
| 215 | IN001225C068 | GS23DEC2025C | 0.00 | 23-Dec-25 | 5.00 |
| 216 | IN001225C027 | GS31DEC2025C | 0.00 | 31-Dec-25 | 5.00 |
| 217 | IN000126C010 | GS02JAN2026C | 0.00 | 02-Jan-26 | 5.00 |
| 218 | IN0020150093 | 7.59% GS 2026 | 7.59 | 11-Jan-26 | 3.00 |
| 219 | IN000226C018 | GS10FEB2026C | 0.00 | 10-Feb-26 | 5.00 |
| 220 | IN000326C016 | GS09MAR2026C | 0.00 | 09-Mar-26 | 5.00 |
| 221 | IN000326C024 | GS15MAR2026C | 0.00 | 15-Mar-26 | 5.00 |
| 222 | IN000326C032 | GS20MAR2026C | 0.00 | 20-Mar-26 | 5.00 |
| 223 | IN0020190016 | 7.27% GS 2026 | 7.27 | 08-Apr-26 | 3.00 |
| 224 | IN000426C022 | GS10APR2026C | 0.00 | 10-Apr-26 | 5.00 |
| 225 | IN000426C014 | GS26APR2026C | 0.00 | 26-Apr-26 | 5.00 |
| 226 | IN000526C011 | GS10MAY2026C | 0.00 | 10-May-26 | 5.00 |
| 227 | IN000626C019 | GS07JUN2026C | 0.00 | 07-Jun-26 | 5.00 |
| 228 | IN000626C043 | GS12JUN2026C | 0.00 | 12-Jun-26 | 5.00 |
| 229 | IN000626C050 | GS15JUN2026C | 0.00 | 15-Jun-26 | 5.00 |
| 230 | IN000626C035 | GS17JUN2026C | 0.00 | 17-Jun-26 | 5.00 |
| 231 | IN000626C068 | GS23JUN2026C | 0.00 | 23-Jun-26 | 5.00 |
| 232 | IN000626C027 | GS30JUN2026C | 0.00 | 30-Jun-26 | 5.00 |
| 233 | IN000726C017 | GS02JUL2026C | 0.00 | 02-Jul-26 | 5.00 |
| 234 | IN0020120039 | 8.33% GOVT.STOCK 2026 | 8.33 | 09-Jul-26 | 4.00 |
| 235 | IN000826C015 | GS10AUG2026C | 0.00 | 10-Aug-26 | 5.00 |
| 236 | IN0020160035 | 6.97% GS 2026 | 6.97 | 06-Sep-26 | 4.00 |
| 237 | IN000926C013 | GS09SEP2026C | 0.00 | 09-Sep-26 | 5.00 |
| 238 | IN0020010081 | 10.18% GS 2026 | 10.18 | 11-Sep-26 | 5.00 |
| 239 | IN000926C021 | GS15SEP2026C | 0.00 | 15-Sep-26 | 5.00 |
| 240 | IN000926C039 | GS20SEP2026C | 0.00 | 20-Sep-26 | 5.00 |
| 241 | IN001026C029 | GS10OCT2026C | 0.00 | 10-Oct-26 | 5.00 |
| 242 | IN001026C011 | GS26OCT2026C | 0.00 | 26-Oct-26 | 5.00 |
| 243 | IN001126C019 | GS10NOV2026C | 0.00 | 10-Nov-26 | 5.00 |
| 244 | IN0020140060 | 8.15% GS 2026 | 8.15 | 24-Nov-26 | 4.00 |
| 245 | IN001226C017 | GS07DEC2026C | 0.00 | 07-Dec-26 | 5.00 |
| 246 | IN001226C041 | GS12DEC2026C | 0.00 | 12-Dec-26 | 5.00 |
| 247 | IN001226C058 | GS15DEC2026C | 0.00 | 15-Dec-26 | 5.00 |
| 248 | IN001226C033 | GS17DEC2026C | 0.00 | 17-Dec-26 | 5.00 |
| 249 | IN001226C066 | GS23DEC2026C | 0.00 | 23-Dec-26 | 5.00 |
| 250 | IN001226C025 | GS31DEC2026C | 0.00 | 31-Dec-26 | 5.00 |
| 251 | IN000127C018 | GS02JAN2027C | 0.00 | 02-Jan-27 | 5.00 |
| 252 | IN000227C016 | GS10FEB2027C | 0.00 | 10-Feb-27 | 5.00 |
| 253 | IN0020060078 | 8.24% GOVT.STOCK 2027 | 8.24 | 15-Feb-27 | 3.00 |
| 254 | IN000327C014 | GS09MAR2027C | 0.00 | 09-Mar-27 | 5.00 |
| 255 | IN000327C022 | GS15MAR2027C | 0.00 | 15-Mar-27 | 5.00 |
| 256 | IN000327C030 | GS20MAR2027C | 0.00 | 20-Mar-27 | 5.00 |
| 257 | IN000427C020 | GS10APR2027C | 0.00 | 10-Apr-27 | 6.00 |
| 258 | IN000427C012 | GS26APR2027C | 0.00 | 26-Apr-27 | 6.00 |
| 259 | IN000527C019 | GS10MAY2027C | 0.00 | 10-May-27 | 6.00 |
| 260 | IN0020170026 | 6.79% GS 2027 | 6.79 | 15-May-27 | 3.00 |
| 261 | IN000627C017 | GS07JUN2027C | 0.00 | 07-Jun-27 | 6.00 |
| 262 | IN000627C041 | GS12JUN2027C | 0.00 | 12-Jun-27 | 6.00 |
| 263 | IN000627C058 | GS15JUN2027C | 0.00 | 15-Jun-27 | 6.00 |
| 264 | IN000627C033 | GS17JUN2027C | 0.00 | 17-Jun-27 | 6.00 |
| 265 | IN000627C066 | GS23JUN2027C | 0.00 | 23-Jun-27 | 6.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|----------------------------|
| 266 | IN000627C025 | GS30JUN2027C | 0.00 | 30-Jun-27 | 6.00 |
| 267 | IN000727C015 | GS02JUL2027C | 0.00 | 02-Jul-27 | 6.00 |
| 268 | IN0020070036 | 8.26% GOVT.STOCK 2027 | 8.26 | 02-Aug-27 | 4.00 |
| 269 | IN000827C013 | GS10AUG2027C | 0.00 | 10-Aug-27 | 6.00 |
| 270 | IN000927C011 | GS09SEP2027C | 0.00 | 09-Sep-27 | 6.00 |
| 271 | IN000927C029 | GS15SEP2027C | 0.00 | 15-Sep-27 | 6.00 |
| 272 | IN000927C037 | GS20SEP2027C | 0.00 | 20-Sep-27 | 6.00 |
| 273 | IN0020070069 | 8.28% GOVT.STOCK 2027 | 8.28 | 21-Sep-27 | 4.00 |
| 274 | IN001027C027 | GS10OCT2027C | 0.00 | 10-Oct-27 | 6.00 |
| 275 | IN001027C019 | GS26OCT2027C | 0.00 | 26-Oct-27 | 6.00 |
| 276 | IN001127C017 | GS10NOV2027C | 0.00 | 10-Nov-27 | 6.00 |
| 277 | IN001227C015 | GS07DEC2027C | 0.00 | 07-Dec-27 | 6.00 |
| 278 | IN001227C049 | GS12DEC2027C | 0.00 | 12-Dec-27 | 6.00 |
| 279 | IN001227C056 | GS15DEC2027C | 0.00 | 15-Dec-27 | 6.00 |
| 280 | IN001227C031 | GS17DEC2027C | 0.00 | 17-Dec-27 | 6.00 |
| 281 | IN001227C064 | GS23DEC2027C | 0.00 | 23-Dec-27 | 6.00 |
| 282 | IN001227C023 | GS31DEC2027C | 0.00 | 31-Dec-27 | 6.00 |
| 283 | IN000128C016 | GS02JAN2028C | 0.00 | 02-Jan-28 | 6.00 |
| 284 | IN0020170174 | 7.17% GS 2028 | 7.17 | 08-Jan-28 | 3.00 |
| 285 | IN000228C014 | GS10FEB2028C | 0.00 | 10-Feb-28 | 6.00 |
| 286 | IN000328C012 | GS09MAR2028C | 0.00 | 09-Mar-28 | 6.00 |
| 287 | IN000328C020 | GS15MAR2028C | 0.00 | 15-Mar-28 | 6.00 |
| 288 | IN000328C038 | GS20MAR2028C | 0.00 | 20-Mar-28 | 6.00 |
| 289 | IN0020020247 | 6.01% GOVT. STOCK 2028 | 6.01 | 25-Mar-28 | 5.00 |
| 290 | IN000428C028 | GS10APR2028C | 0.00 | 10-Apr-28 | 6.00 |
| 291 | IN000428C010 | GS26APR2028C | 0.00 | 26-Apr-28 | 6.00 |
| 292 | IN000528C017 | GS10MAY2028C | 0.00 | 10-May-28 | 6.00 |
| 293 | IN0020140011 | 8.60% GS 2028 | 8.60 | 02-Jun-28 | 5.00 |
| 294 | IN0020030022 | 6.13% GOVT. STOCK 2028 | 6.13 | 04-Jun-28 | 5.00 |
| 295 | IN000628C015 | GS07JUN2028C | 0.00 | 07-Jun-28 | 6.00 |
| 296 | IN000628C049 | GS12JUN2028C | 0.00 | 12-Jun-28 | 6.00 |
| 297 | IN000628C056 | GS15JUN2028C | 0.00 | 15-Jun-28 | 6.00 |
| 298 | IN000628C031 | GS17JUN2028C | 0.00 | 17-Jun-28 | 6.00 |
| 299 | IN000628C064 | GS23JUN2028C | 0.00 | 23-Jun-28 | 6.00 |
| 300 | IN000628C023 | GS30JUN2028C | 0.00 | 30-Jun-28 | 6.00 |
| 301 | IN000728C013 | GS02JUL2028C | 0.00 | 02-Jul-28 | 6.00 |
| 302 | IN000828C011 | GS10AUG2028C | 0.00 | 10-Aug-28 | 6.00 |
| 303 | IN000928C019 | GS09SEP2028C | 0.00 | 09-Sep-28 | 7.00 |
| 304 | IN000928C027 | GS15SEP2028C | 0.00 | 15-Sep-28 | 7.00 |
| 305 | IN000928C035 | GS20SEP2028C | 0.00 | 20-Sep-28 | 7.00 |
| 306 | IN001028C025 | GS10OCT2028C | 0.00 | 10-Oct-28 | 7.00 |
| 307 | IN001028C017 | GS26OCT2028C | 0.00 | 26-Oct-28 | 7.00 |
| 308 | IN001128C015 | GS10NOV2028C | 0.00 | 10-Nov-28 | 7.00 |
| 309 | IN001228C013 | GS07DEC2028C | 0.00 | 07-Dec-28 | 7.00 |
| 310 | IN001228C047 | GS12DEC2028C | 0.00 | 12-Dec-28 | 7.00 |
| 311 | IN001228C054 | GS15DEC2028C | 0.00 | 15-Dec-28 | 7.00 |
| 312 | IN001228C039 | GS17DEC2028C | 0.00 | 17-Dec-28 | 7.00 |
| 313 | IN001228C062 | GS23DEC2028C | 0.00 | 23-Dec-28 | 7.00 |
| 314 | IN001228C021 | GS31DEC2028C | 0.00 | 31-Dec-28 | 7.00 |
| 315 | IN000129C014 | GS02JAN2029C | 0.00 | 02-Jan-29 | 7.00 |
| 316 | IN0020180454 | 7.26% GS 2029 | 7.26 | 14-Jan-29 | 3.00 |
| 317 | IN000229C012 | GS10FEB2029C | 0.00 | 10-Feb-29 | 7.00 |
| 318 | IN000329C010 | GS09MAR2029C | 0.00 | 09-Mar-29 | 7.00 |
| 319 | IN000329C028 | GS15MAR2029C | 0.00 | 15-Mar-29 | 7.00 |
| 320 | IN0020150069 | 7.59% GS 2029 | 7.59 | 20-Mar-29 | 4.00 |
| 321 | IN000329C036 | GS20MAR2029C | 0.00 | 20-Mar-29 | 7.00 |
| 322 | IN000429C026 | GS10APR2029C | 0.00 | 10-Apr-29 | 7.00 |
| 323 | IN000429C018 | GS26APR2029C | 0.00 | 26-Apr-29 | 7.00 |
| 324 | IN000529C015 | GS10MAY2029C | 0.00 | 10-May-29 | 7.00 |
| 325 | IN000629C013 | GS07JUN2029C | 0.00 | 07-Jun-29 | 7.00 |
| 326 | IN000629C047 | GS12JUN2029C | 0.00 | 12-Jun-29 | 7.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|----------------------------|
| 327 | IN000629C054 | GS15JUN2029C | 0.00 | 15-Jun-29 | 7.00 |
| 328 | IN000629C039 | GS17JUN2029C | 0.00 | 17-Jun-29 | 7.00 |
| 329 | IN000629C062 | GS23JUN2029C | 0.00 | 23-Jun-29 | 7.00 |
| 330 | IN000629C021 | GS30JUN2029C | 0.00 | 30-Jun-29 | 7.00 |
| 331 | IN000729C011 | GS02JUL2029C | 0.00 | 02-Jul-29 | 7.00 |
| 332 | IN000829C019 | GS10AUG2029C | 0.00 | 10-Aug-29 | 7.00 |
| 333 | IN000929C017 | GS09SEP2029C | 0.00 | 09-Sep-29 | 7.00 |
| 334 | IN000929C025 | GS15SEP2029C | 0.00 | 15-Sep-29 | 7.00 |
| 335 | IN000929C033 | GS20SEP2029C | 0.00 | 20-Sep-29 | 7.00 |
| 336 | IN0020190362 | 6.45% GS 2029 | 6.45 | 07-Oct-29 | 3.00 |
| 337 | IN001029C023 | GS10OCT2029C | 0.00 | 10-Oct-29 | 7.00 |
| 338 | IN001029C015 | GS26OCT2029C | 0.00 | 26-Oct-29 | 7.00 |
| 339 | IN001129C013 | GS10NOV2029C | 0.00 | 10-Nov-29 | 7.00 |
| 340 | IN001229C011 | GS07DEC2029C | 0.00 | 07-Dec-29 | 7.00 |
| 341 | IN001229C045 | GS12DEC2029C | 0.00 | 12-Dec-29 | 7.00 |
| 342 | IN001229C052 | GS15DEC2029C | 0.00 | 15-Dec-29 | 7.00 |
| 343 | IN001229C037 | GS17DEC2029C | 0.00 | 17-Dec-29 | 7.00 |
| 344 | IN001229C060 | GS23DEC2029C | 0.00 | 23-Dec-29 | 7.00 |
| 345 | IN0020160118 | 6.79% GS 2029 | 6.79 | 26-Dec-29 | 4.00 |
| 346 | IN001229C029 | GS31DEC2029C | 0.00 | 31-Dec-29 | 7.00 |
| 347 | IN000130C012 | GS02JAN2030C | 0.00 | 02-Jan-30 | 7.00 |
| 348 | IN000230C010 | GS10FEB2030C | 0.00 | 10-Feb-30 | 7.00 |
| 349 | IN000330C018 | GS09MAR2030C | 0.00 | 09-Mar-30 | 8.00 |
| 350 | IN000330C026 | GS15MAR2030C | 0.00 | 15-Mar-30 | 8.00 |
| 351 | IN0020150028 | 7.88% GS 2030 | 7.88 | 19-Mar-30 | 4.00 |
| 352 | IN000330C034 | GS20MAR2030C | 0.00 | 20-Mar-30 | 8.00 |
| 353 | IN000430C024 | GS10APR2030C | 0.00 | 10-Apr-30 | 8.00 |
| 354 | IN000430C016 | GS26APR2030C | 0.00 | 26-Apr-30 | 8.00 |
| 355 | IN0020160019 | 7.61% GS 2030 | 7.61 | 09-May-30 | 4.00 |
| 356 | IN000530C013 | GS10MAY2030C | 0.00 | 10-May-30 | 8.00 |
| 357 | IN0020200070 | 5.79% GS 2030 | 5.79 | 11-May-30 | 3.00 |
| 358 | IN000630C011 | GS07JUN2030C | 0.00 | 07-Jun-30 | 8.00 |
| 359 | IN000630C045 | GS12JUN2030C | 0.00 | 12-Jun-30 | 8.00 |
| 360 | IN000630C052 | GS15JUN2030C | 0.00 | 15-Jun-30 | 8.00 |
| 361 | IN000630C037 | GS17JUN2030C | 0.00 | 17-Jun-30 | 8.00 |
| 362 | IN000630C060 | GS23JUN2030C | 0.00 | 23-Jun-30 | 8.00 |
| 363 | IN000630C029 | GS30JUN2030C | 0.00 | 30-Jun-30 | 8.00 |
| 364 | IN000730C019 | GS02JUL2030C | 0.00 | 02-Jul-30 | 8.00 |
| 365 | IN0020200153 | 5.77% GS 2030 | 5.77 | 03-Aug-30 | 3.00 |
| 366 | IN000830C017 | GS10AUG2030C | 0.00 | 10-Aug-30 | 8.00 |
| 367 | IN000930C015 | GS09SEP2030C | 0.00 | 09-Sep-30 | 8.00 |
| 368 | IN000930C023 | GS15SEP2030C | 0.00 | 15-Sep-30 | 8.00 |
| 369 | IN000930C031 | GS20SEP2030C | 0.00 | 20-Sep-30 | 8.00 |
| 370 | IN0020130053 | 9.20% GOVT. STOCK 2030 | 9.20 | 30-Sep-30 | 6.00 |
| 371 | IN001030C021 | GS10OCT2030C | 0.00 | 10-Oct-30 | 8.00 |
| 372 | IN001030C013 | GS26OCT2030C | 0.00 | 26-Oct-30 | 8.00 |
| 373 | IN001130C011 | GS10NOV2030C | 0.00 | 10-Nov-30 | 8.00 |
| 374 | IN0020110055 | 8.97% GOVT.STOCK 2030 | 8.97 | 05-Dec-30 | 6.00 |
| 375 | IN001230C019 | GS07DEC2030C | 0.00 | 07-Dec-30 | 8.00 |
| 376 | IN001230C043 | GS12DEC2030C | 0.00 | 12-Dec-30 | 8.00 |
| 377 | IN001230C050 | GS15DEC2030C | 0.00 | 15-Dec-30 | 8.00 |
| 378 | IN001230C035 | GS17DEC2030C | 0.00 | 17-Dec-30 | 8.00 |
| 379 | IN001230C068 | GS23DEC2030C | 0.00 | 23-Dec-30 | 8.00 |
| 380 | IN001230C027 | GS31DEC2030C | 0.00 | 31-Dec-30 | 8.00 |
| 381 | IN000131C010 | GS02JAN2031C | 0.00 | 02-Jan-31 | 8.00 |
| 382 | IN000231C018 | GS10FEB2031C | 0.00 | 10-Feb-31 | 8.00 |
| 383 | IN000331C016 | GS09MAR2031C | 0.00 | 09-Mar-31 | 8.00 |
| 384 | IN000331C024 | GS15MAR2031C | 0.00 | 15-Mar-31 | 8.00 |
| 385 | IN000331C032 | GS20MAR2031C | 0.00 | 20-Mar-31 | 8.00 |
| 386 | IN000431C022 | GS10APR2031C | 0.00 | 10-Apr-31 | 8.00 |
| 387 | IN000431C014 | GS26APR2031C | 0.00 | 26-Apr-31 | 8.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|----------------------------|
| 388 | IN000531C011 | GS10MAY2031C | 0.00 | 10-May-31 | 8.00 |
| 389 | IN000631C019 | GS07JUN2031C | 0.00 | 07-Jun-31 | 8.00 |
| 390 | IN000631C043 | GS12JUN2031C | 0.00 | 12-Jun-31 | 8.00 |
| 391 | IN000631C050 | GS15JUN2031C | 0.00 | 15-Jun-31 | 8.00 |
| 392 | IN000631C035 | GS17JUN2031C | 0.00 | 17-Jun-31 | 8.00 |
| 393 | IN000631C068 | GS23JUN2031C | 0.00 | 23-Jun-31 | 8.00 |
| 394 | IN000631C027 | GS30JUN2031C | 0.00 | 30-Jun-31 | 8.00 |
| 395 | IN000731C017 | GS02JUL2031C | 0.00 | 02-Jul-31 | 8.00 |
| 396 | IN000831C015 | GS10AUG2031C | 0.00 | 10-Aug-31 | 9.00 |
| 397 | IN000931C013 | GS09SEP2031C | 0.00 | 09-Sep-31 | 9.00 |
| 398 | IN000931C021 | GS15SEP2031C | 0.00 | 15-Sep-31 | 9.00 |
| 399 | IN0020170042 | 6.68% GS 2031 | 6.68 | 17-Sep-31 | 5.00 |
| 400 | IN000931C039 | GS20SEP2031C | 0.00 | 20-Sep-31 | 9.00 |
| 401 | IN001031C029 | GS10OCT2031C | 0.00 | 10-Oct-31 | 9.00 |
| 402 | IN001031C011 | GS26OCT2031C | 0.00 | 26-Oct-31 | 9.00 |
| 403 | IN001131C019 | GS10NOV2031C | 0.00 | 10-Nov-31 | 9.00 |
| 404 | IN001231C017 | GS07DEC2031C | 0.00 | 07-Dec-31 | 9.00 |
| 405 | IN0020180041 | GOI FLOATING RATE BOND 2031 | 3.51 | 07-Dec-31 | 7.00 |
| 406 | IN001231C041 | GS12DEC2031C | 0.00 | 12-Dec-31 | 9.00 |
| 407 | IN001231C058 | GS15DEC2031C | 0.00 | 15-Dec-31 | 9.00 |
| 408 | IN001231C033 | GS17DEC2031C | 0.00 | 17-Dec-31 | 9.00 |
| 409 | IN001231C066 | GS23DEC2031C | 0.00 | 23-Dec-31 | 9.00 |
| 410 | IN001231C025 | GS31DEC2031C | 0.00 | 31-Dec-31 | 9.00 |
| 411 | IN000132C018 | GS02JAN2032C | 0.00 | 02-Jan-32 | 9.00 |
| 412 | IN000232C016 | GS10FEB2032C | 0.00 | 10-Feb-32 | 9.00 |
| 413 | IN0020060086 | 8.28% GOVT.STOCK 2032 | 8.28 | 15-Feb-32 | 6.00 |
| 414 | IN000332C014 | GS09MAR2032C | 0.00 | 09-Mar-32 | 9.00 |
| 415 | IN000332C022 | GS15MAR2032C | 0.00 | 15-Mar-32 | 9.00 |
| 416 | IN000332C030 | GS20MAR2032C | 0.00 | 20-Mar-32 | 9.00 |
| 417 | IN000432C020 | GS10APR2032C | 0.00 | 10-Apr-32 | 9.00 |
| 418 | IN000432C012 | GS26APR2032C | 0.00 | 26-Apr-32 | 9.00 |
| 419 | IN000532C019 | GS10MAY2032C | 0.00 | 10-May-32 | 9.00 |
| 420 | IN000632C017 | GS07JUN2032C | 0.00 | 07-Jun-32 | 9.00 |
| 421 | IN000632C041 | GS12JUN2032C | 0.00 | 12-Jun-32 | 9.00 |
| 422 | IN000632C058 | GS15JUN2032C | 0.00 | 15-Jun-32 | 9.00 |
| 423 | IN000632C033 | GS17JUN2032C | 0.00 | 17-Jun-32 | 9.00 |
| 424 | IN000632C066 | GS23JUN2032C | 0.00 | 23-Jun-32 | 9.00 |
| 425 | IN000632C025 | GS30JUN2032C | 0.00 | 30-Jun-32 | 9.00 |
| 426 | IN000732C015 | GS02JUL2032C | 0.00 | 02-Jul-32 | 9.00 |
| 427 | IN0020070044 | 8.32% GOVT.STOCK 2032 | 8.32 | 02-Aug-32 | 5.00 |
| 428 | IN000832C013 | GS10AUG2032C | 0.00 | 10-Aug-32 | 9.00 |
| 429 | IN0020020106 | 7.95% G.S 2032 | 7.95 | 28-Aug-32 | 5.00 |
| 430 | IN000932C011 | GS09SEP2032C | 0.00 | 09-Sep-32 | 9.00 |
| 431 | IN000932C029 | GS15SEP2032C | 0.00 | 15-Sep-32 | 9.00 |
| 432 | IN000932C037 | GS20SEP2032C | 0.00 | 20-Sep-32 | 9.00 |
| 433 | IN0020070077 | 8.33% GOVT.STOCK 2032 | 8.33 | 21-Sep-32 | 6.00 |
| 434 | IN001032C027 | GS10OCT2032C | 0.00 | 10-Oct-32 | 9.00 |
| 435 | IN001032C019 | GS26OCT2032C | 0.00 | 26-Oct-32 | 9.00 |
| 436 | IN001132C017 | GS10NOV2032C | 0.00 | 10-Nov-32 | 9.00 |
| 437 | IN001232C015 | GS07DEC2032C | 0.00 | 07-Dec-32 | 9.00 |
| 438 | IN001232C049 | GS12DEC2032C | 0.00 | 12-Dec-32 | 9.00 |
| 439 | IN001232C056 | GS15DEC2032C | 0.00 | 15-Dec-32 | 9.00 |
| 440 | IN001232C031 | GS17DEC2032C | 0.00 | 17-Dec-32 | 9.00 |
| 441 | IN001232C064 | GS23DEC2032C | 0.00 | 23-Dec-32 | 9.00 |
| 442 | IN001232C023 | GS31DEC2032C | 0.00 | 31-Dec-32 | 9.00 |
| 443 | IN000133C016 | GS02JAN2033C | 0.00 | 02-Jan-33 | 9.00 |
| 444 | IN000233C014 | GS10FEB2033C | 0.00 | 10-Feb-33 | 9.00 |
| 445 | IN000333C012 | GS09MAR2033C | 0.00 | 09-Mar-33 | 9.00 |
| 446 | IN000333C020 | GS15MAR2033C | 0.00 | 15-Mar-33 | 9.00 |
| 447 | IN000333C038 | GS20MAR2033C | 0.00 | 20-Mar-33 | 9.00 |
| 448 | IN000433C028 | GS10APR2033C | 0.00 | 10-Apr-33 | 9.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|----------------------------|
| 449 | IN000433C010 | GS26APR2033C | 0.00 | 26-Apr-33 | 9.00 |
| 450 | IN000533C017 | GS10MAY2033C | 0.00 | 10-May-33 | 9.00 |
| 451 | IN000633C015 | GS07JUN2033C | 0.00 | 07-Jun-33 | 9.00 |
| 452 | IN000633C049 | GS12JUN2033C | 0.00 | 12-Jun-33 | 9.00 |
| 453 | IN000633C056 | GS15JUN2033C | 0.00 | 15-Jun-33 | 9.00 |
| 454 | IN0020190065 | 7.57% GS 2033 | 7.57 | 17-Jun-33 | 3.00 |
| 455 | IN000633C031 | GS17JUN2033C | 0.00 | 17-Jun-33 | 9.00 |
| 456 | IN000633C064 | GS23JUN2033C | 0.00 | 23-Jun-33 | 9.00 |
| 457 | IN000633C023 | GS30JUN2033C | 0.00 | 30-Jun-33 | 9.00 |
| 458 | IN000733C013 | GS02JUL2033C | 0.00 | 02-Jul-33 | 9.00 |
| 459 | IN000833C011 | GS10AUG2033C | 0.00 | 10-Aug-33 | 9.00 |
| 460 | IN000933C019 | GS09SEP2033C | 0.00 | 09-Sep-33 | 9.00 |
| 461 | IN000933C027 | GS15SEP2033C | 0.00 | 15-Sep-33 | 9.00 |
| 462 | IN000933C035 | GS20SEP2033C | 0.00 | 20-Sep-33 | 9.00 |
| 463 | IN0020200120 | GOI FLOATING RATE BOND 2033 | 3.43 | 22-Sep-33 | 7.00 |
| 464 | IN001033C025 | GS10OCT2033C | 0.00 | 10-Oct-33 | 9.00 |
| 465 | IN001033C017 | GS26OCT2033C | 0.00 | 26-Oct-33 | 10.00 |
| 466 | IN0020140052 | 8.24% GS 2033 | 8.24 | 10-Nov-33 | 5.00 |
| 467 | IN001133C015 | GS10NOV2033C | 0.00 | 10-Nov-33 | 10.00 |
| 468 | IN001133P017 | 8.24%GS10NOV2033P | 0.00 | 10-Nov-33 | 10.00 |
| 469 | IN0020160100 | 6.57% GS 2033 | 6.57 | 05-Dec-33 | 5.00 |
| 470 | IN001233C013 | GS07DEC2033C | 0.00 | 07-Dec-33 | 10.00 |
| 471 | IN001233C047 | GS12DEC2033C | 0.00 | 12-Dec-33 | 10.00 |
| 472 | IN001233C054 | GS15DEC2033C | 0.00 | 15-Dec-33 | 10.00 |
| 473 | IN001233C039 | GS17DEC2033C | 0.00 | 17-Dec-33 | 10.00 |
| 474 | IN001233C062 | GS23DEC2033C | 0.00 | 23-Dec-33 | 10.00 |
| 475 | IN001233C021 | GS31DEC2033C | 0.00 | 31-Dec-33 | 10.00 |
| 476 | IN000134C014 | GS02JAN2034C | 0.00 | 02-Jan-34 | 10.00 |
| 477 | IN000234C012 | GS10FEB2034C | 0.00 | 10-Feb-34 | 10.00 |
| 478 | IN000334C010 | GS09MAR2034C | 0.00 | 09-Mar-34 | 10.00 |
| 479 | IN000334C028 | GS15MAR2034C | 0.00 | 15-Mar-34 | 10.00 |
| 480 | IN000334C036 | GS20MAR2034C | 0.00 | 20-Mar-34 | 10.00 |
| 481 | IN000434C026 | GS10APR2034C | 0.00 | 10-Apr-34 | 10.00 |
| 482 | IN000434C018 | GS26APR2034C | 0.00 | 26-Apr-34 | 10.00 |
| 483 | IN000634C013 | GS07JUN2034C | 0.00 | 07-Jun-34 | 10.00 |
| 484 | IN000634C047 | GS12JUN2034C | 0.00 | 12-Jun-34 | 10.00 |
| 485 | IN000634C054 | GS15JUN2034C | 0.00 | 15-Jun-34 | 10.00 |
| 486 | IN000634C039 | GS17JUN2034C | 0.00 | 17-Jun-34 | 10.00 |
| 487 | IN000634C062 | GS23JUN2034C | 0.00 | 23-Jun-34 | 10.00 |
| 488 | IN000634C021 | GS30JUN2034C | 0.00 | 30-Jun-34 | 10.00 |
| 489 | IN000734C011 | GS02JUL2034C | 0.00 | 02-Jul-34 | 10.00 |
| 490 | IN0020040039 | 7.5% GOVT. STOCK 2034 | 7.50 | 10-Aug-34 | 5.00 |
| 491 | IN000834C019 | GS10AUG2034C | 0.00 | 10-Aug-34 | 10.00 |
| 492 | IN000834P011 | 7.5%GS10AUG2034P | 0.00 | 10-Aug-34 | 10.00 |
| 493 | IN000934C017 | GS09SEP2034C | 0.00 | 09-Sep-34 | 10.00 |
| 494 | IN000934C025 | GS15SEP2034C | 0.00 | 15-Sep-34 | 10.00 |
| 495 | IN0020200096 | 6.19% GS 2034 | 6.19 | 16-Sep-34 | 4.00 |
| 496 | IN000934C033 | GS20SEP2034C | 0.00 | 20-Sep-34 | 10.00 |
| 497 | IN001034C023 | GS10OCT2034C | 0.00 | 10-Oct-34 | 10.00 |
| 498 | IN001034C015 | GS26OCT2034C | 0.00 | 26-Oct-34 | 10.00 |
| 499 | IN001234C011 | GS07DEC2034C | 0.00 | 07-Dec-34 | 10.00 |
| 500 | IN001234C045 | GS12DEC2034C | 0.00 | 12-Dec-34 | 10.00 |
| 501 | IN001234C052 | GS15DEC2034C | 0.00 | 15-Dec-34 | 10.00 |
| 502 | IN001234C037 | GS17DEC2034C | 0.00 | 17-Dec-34 | 10.00 |
| 503 | IN0020150051 | 7.73% GS 2034 | 7.73 | 19-Dec-34 | 5.00 |
| 504 | IN001234C060 | GS23DEC2034C | 0.00 | 23-Dec-34 | 10.00 |
| 505 | IN001234C029 | GS31DEC2034C | 0.00 | 31-Dec-34 | 10.00 |
| 506 | IN000135C011 | GS02JAN2035C | 0.00 | 02-Jan-35 | 10.00 |
| 507 | IN000335C017 | GS09MAR2035C | 0.00 | 09-Mar-35 | 10.00 |
| 508 | IN000335C025 | GS15MAR2035C | 0.00 | 15-Mar-35 | 10.00 |
| 509 | IN000335C033 | GS20MAR2035C | 0.00 | 20-Mar-35 | 10.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|----------------------------|
| 510 | IN000435C023 | GS10APR2035C | 0.00 | 10-Apr-35 | 10.00 |
| 511 | IN000435C015 | GS26APR2035C | 0.00 | 26-Apr-35 | 10.00 |
| 512 | IN000635C010 | GS07JUN2035C | 0.00 | 07-Jun-35 | 10.00 |
| 513 | IN000635C044 | GS12JUN2035C | 0.00 | 12-Jun-35 | 10.00 |
| 514 | IN000635C051 | GS15JUN2035C | 0.00 | 15-Jun-35 | 10.00 |
| 515 | IN000635C036 | GS17JUN2035C | 0.00 | 17-Jun-35 | 10.00 |
| 516 | IN000635C069 | GS23JUN2035C | 0.00 | 23-Jun-35 | 10.00 |
| 517 | IN000635C028 | GS30JUN2035C | 0.00 | 30-Jun-35 | 10.00 |
| 518 | IN000735C018 | GS02JUL2035C | 0.00 | 02-Jul-35 | 10.00 |
| 519 | IN0020050012 | 7.40% GOVT.STOCK 2035 | 7.40 | 09-Sep-35 | 6.00 |
| 520 | IN000935C014 | GS09SEP2035C | 0.00 | 09-Sep-35 | 11.00 |
| 521 | IN000935P016 | 7.4%%GS09SEP2035P | 0.00 | 09-Sep-35 | 11.00 |
| 522 | IN000935C022 | GS15SEP2035C | 0.00 | 15-Sep-35 | 11.00 |
| 523 | IN000935C030 | GS20SEP2035C | 0.00 | 20-Sep-35 | 11.00 |
| 524 | IN001035C020 | GS10OCT2035C | 0.00 | 10-Oct-35 | 11.00 |
| 525 | IN001035C012 | GS26OCT2035C | 0.00 | 26-Oct-35 | 11.00 |
| 526 | IN001235C018 | GS07DEC2035C | 0.00 | 07-Dec-35 | 11.00 |
| 527 | IN001235C042 | GS12DEC2035C | 0.00 | 12-Dec-35 | 11.00 |
| 528 | IN001235C059 | GS15DEC2035C | 0.00 | 15-Dec-35 | 11.00 |
| 529 | IN001235C034 | GS17DEC2035C | 0.00 | 17-Dec-35 | 11.00 |
| 530 | IN001235C067 | GS23DEC2035C | 0.00 | 23-Dec-35 | 11.00 |
| 531 | IN001235C026 | GS31DEC2035C | 0.00 | 31-Dec-35 | 11.00 |
| 532 | IN000136C019 | GS02JAN2036C | 0.00 | 02-Jan-36 | 11.00 |
| 533 | IN000336C015 | GS15MAR2036C | 0.00 | 15-Mar-36 | 11.00 |
| 534 | IN000336C023 | GS20MAR2036C | 0.00 | 20-Mar-36 | 11.00 |
| 535 | IN000436C021 | GS10APR2036C | 0.00 | 10-Apr-36 | 11.00 |
| 536 | IN000436C013 | GS26APR2036C | 0.00 | 26-Apr-36 | 11.00 |
| 537 | IN0020060045 | 8.33% GOVT.STOCK 2036 | 8.33 | 07-Jun-36 | 8.00 |
| 538 | IN000636C018 | GS07JUN2036C | 0.00 | 07-Jun-36 | 11.00 |
| 539 | IN000636P010 | 8.33%%GS07JUN2036P | 0.00 | 07-Jun-36 | 11.00 |
| 540 | IN000636C042 | GS12JUN2036C | 0.00 | 12-Jun-36 | 11.00 |
| 541 | IN000636C059 | GS15JUN2036C | 0.00 | 15-Jun-36 | 11.00 |
| 542 | IN000636C034 | GS17JUN2036C | 0.00 | 17-Jun-36 | 11.00 |
| 543 | IN000636C067 | GS23JUN2036C | 0.00 | 23-Jun-36 | 11.00 |
| 544 | IN000636C026 | GS30JUN2036C | 0.00 | 30-Jun-36 | 11.00 |
| 545 | IN000736C016 | GS02JUL2036C | 0.00 | 02-Jul-36 | 11.00 |
| 546 | IN000936C012 | GS15SEP2036C | 0.00 | 15-Sep-36 | 11.00 |
| 547 | IN000936C020 | GS20SEP2036C | 0.00 | 20-Sep-36 | 11.00 |
| 548 | IN001036C028 | GS10OCT2036C | 0.00 | 10-Oct-36 | 11.00 |
| 549 | IN001036C010 | GS26OCT2036C | 0.00 | 26-Oct-36 | 12.00 |
| 550 | IN001236C032 | GS12DEC2036C | 0.00 | 12-Dec-36 | 12.00 |
| 551 | IN001236C040 | GS15DEC2036C | 0.00 | 15-Dec-36 | 12.00 |
| 552 | IN001236C024 | GS17DEC2036C | 0.00 | 17-Dec-36 | 12.00 |
| 553 | IN001236C057 | GS23DEC2036C | 0.00 | 23-Dec-36 | 12.00 |
| 554 | IN001236C016 | GS31DEC2036C | 0.00 | 31-Dec-36 | 12.00 |
| 555 | IN000137C017 | GS02JAN2037C | 0.00 | 02-Jan-37 | 12.00 |
| 556 | IN000337C013 | GS15MAR2037C | 0.00 | 15-Mar-37 | 12.00 |
| 557 | IN000337C021 | GS20MAR2037C | 0.00 | 20-Mar-37 | 12.00 |
| 558 | IN000437C029 | GS10APR2037C | 0.00 | 10-Apr-37 | 12.00 |
| 559 | IN000437C011 | GS26APR2037C | 0.00 | 26-Apr-37 | 12.00 |
| 560 | IN000637C032 | GS12JUN2037C | 0.00 | 12-Jun-37 | 12.00 |
| 561 | IN000637C040 | GS15JUN2037C | 0.00 | 15-Jun-37 | 12.00 |
| 562 | IN000637C024 | GS17JUN2037C | 0.00 | 17-Jun-37 | 12.00 |
| 563 | IN000637C057 | GS23JUN2037C | 0.00 | 23-Jun-37 | 12.00 |
| 564 | IN000637C016 | GS30JUN2037C | 0.00 | 30-Jun-37 | 12.00 |
| 565 | IN000737C014 | GS02JUL2037C | 0.00 | 02-Jul-37 | 12.00 |
| 566 | IN000937C010 | GS15SEP2037C | 0.00 | 15-Sep-37 | 12.00 |
| 567 | IN000937C028 | GS20SEP2037C | 0.00 | 20-Sep-37 | 12.00 |
| 568 | IN001037C026 | GS10OCT2037C | 0.00 | 10-Oct-37 | 12.00 |
| 569 | IN001037C018 | GS26OCT2037C | 0.00 | 26-Oct-37 | 12.00 |
| 570 | IN001237C030 | GS12DEC2037C | 0.00 | 12-Dec-37 | 12.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|----------------------------|
| 571 | IN001237C048 | GS15DEC2037C | 0.00 | 15-Dec-37 | 12.00 |
| 572 | IN001237C022 | GS17DEC2037C | 0.00 | 17-Dec-37 | 12.00 |
| 573 | IN001237C055 | GS23DEC2037C | 0.00 | 23-Dec-37 | 12.00 |
| 574 | IN001237C014 | GS31DEC2037C | 0.00 | 31-Dec-37 | 12.00 |
| 575 | IN000138C015 | GS02JAN2038C | 0.00 | 02-Jan-38 | 12.00 |
| 576 | IN000338C011 | GS15MAR2038C | 0.00 | 15-Mar-38 | 12.00 |
| 577 | IN000338C029 | GS20MAR2038C | 0.00 | 20-Mar-38 | 12.00 |
| 578 | IN000438C027 | GS10APR2038C | 0.00 | 10-Apr-38 | 12.00 |
| 579 | IN000438C019 | GS26APR2038C | 0.00 | 26-Apr-38 | 12.00 |
| 580 | IN000638C030 | GS12JUN2038C | 0.00 | 12-Jun-38 | 12.00 |
| 581 | IN000638C048 | GS15JUN2038C | 0.00 | 15-Jun-38 | 12.00 |
| 582 | IN000638C022 | GS17JUN2038C | 0.00 | 17-Jun-38 | 12.00 |
| 583 | IN000638C055 | GS23JUN2038C | 0.00 | 23-Jun-38 | 12.00 |
| 584 | IN000638C014 | GS30JUN2038C | 0.00 | 30-Jun-38 | 12.00 |
| 585 | IN000738C012 | GS02JUL2038C | 0.00 | 02-Jul-38 | 12.00 |
| 586 | IN000938C018 | GS15SEP2038C | 0.00 | 15-Sep-38 | 12.00 |
| 587 | IN000938C026 | GS20SEP2038C | 0.00 | 20-Sep-38 | 12.00 |
| 588 | IN001038C024 | GS10OCT2038C | 0.00 | 10-Oct-38 | 12.00 |
| 589 | IN001038C016 | GS26OCT2038C | 0.00 | 26-Oct-38 | 12.00 |
| 590 | IN001238C038 | GS12DEC2038C | 0.00 | 12-Dec-38 | 12.00 |
| 591 | IN001238C046 | GS15DEC2038C | 0.00 | 15-Dec-38 | 12.00 |
| 592 | IN001238C020 | GS17DEC2038C | 0.00 | 17-Dec-38 | 12.00 |
| 593 | IN001238C053 | GS23DEC2038C | 0.00 | 23-Dec-38 | 12.00 |
| 594 | IN001238C012 | GS31DEC2038C | 0.00 | 31-Dec-38 | 12.00 |
| 595 | IN000139C013 | GS02JAN2039C | 0.00 | 02-Jan-39 | 12.00 |
| 596 | IN0020080050 | 6.83% GOVT.STOCK 2039 | 6.83 | 19-Jan-39 | 8.00 |
| 597 | IN000339C019 | GS15MAR2039C | 0.00 | 15-Mar-39 | 12.00 |
| 598 | IN000339C027 | GS20MAR2039C | 0.00 | 20-Mar-39 | 12.00 |
| 599 | IN000439C025 | GS10APR2039C | 0.00 | 10-Apr-39 | 12.00 |
| 600 | IN000439C017 | GS26APR2039C | 0.00 | 26-Apr-39 | 12.00 |
| 601 | IN000639C038 | GS12JUN2039C | 0.00 | 12-Jun-39 | 13.00 |
| 602 | IN000639C046 | GS15JUN2039C | 0.00 | 15-Jun-39 | 13.00 |
| 603 | IN000639C020 | GS17JUN2039C | 0.00 | 17-Jun-39 | 13.00 |
| 604 | IN000639C053 | GS23JUN2039C | 0.00 | 23-Jun-39 | 13.00 |
| 605 | IN000639C012 | GS30JUN2039C | 0.00 | 30-Jun-39 | 13.00 |
| 606 | IN000739C010 | GS02JUL2039C | 0.00 | 02-Jul-39 | 13.00 |
| 607 | IN0020190024 | 7.62% GS 2039 | 7.62 | 15-Sep-39 | 8.00 |
| 608 | IN000939C016 | GS15SEP2039C | 0.00 | 15-Sep-39 | 13.00 |
| 609 | IN000939C024 | GS20SEP2039C | 0.00 | 20-Sep-39 | 13.00 |
| 610 | IN001039C022 | GS10OCT2039C | 0.00 | 10-Oct-39 | 13.00 |
| 611 | IN001039C014 | GS26OCT2039C | 0.00 | 26-Oct-39 | 13.00 |
| 612 | IN001239C036 | GS12DEC2039C | 0.00 | 12-Dec-39 | 13.00 |
| 613 | IN001239C044 | GS15DEC2039C | 0.00 | 15-Dec-39 | 13.00 |
| 614 | IN001239C028 | GS17DEC2039C | 0.00 | 17-Dec-39 | 13.00 |
| 615 | IN001239C051 | GS23DEC2039C | 0.00 | 23-Dec-39 | 13.00 |
| 616 | IN001239C010 | GS31DEC2039C | 0.00 | 31-Dec-39 | 13.00 |
| 617 | IN000140C011 | GS02JAN2040C | 0.00 | 02-Jan-40 | 13.00 |
| 618 | IN000340C017 | GS15MAR2040C | 0.00 | 15-Mar-40 | 13.00 |
| 619 | IN000340C025 | GS20MAR2040C | 0.00 | 20-Mar-40 | 13.00 |
| 620 | IN000440C023 | GS10APR2040C | 0.00 | 10-Apr-40 | 13.00 |
| 621 | IN000440C015 | GS26APR2040C | 0.00 | 26-Apr-40 | 13.00 |
| 622 | IN000640C036 | GS12JUN2040C | 0.00 | 12-Jun-40 | 13.00 |
| 623 | IN000640C044 | GS15JUN2040C | 0.00 | 15-Jun-40 | 13.00 |
| 624 | IN000640C028 | GS17JUN2040C | 0.00 | 17-Jun-40 | 13.00 |
| 625 | IN000640C051 | GS23JUN2040C | 0.00 | 23-Jun-40 | 13.00 |
| 626 | IN000640C010 | GS30JUN2040C | 0.00 | 30-Jun-40 | 13.00 |
| 627 | IN0020100031 | 8.30% GOVT.STOCK 2040 | 8.30 | 02-Jul-40 | 8.00 |
| 628 | IN000740C018 | GS02JUL2040C | 0.00 | 02-Jul-40 | 13.00 |
| 629 | IN000740P010 | 8.30% GS 02JUL2040P | 0.00 | 02-Jul-40 | 13.00 |
| 630 | IN000940C014 | GS15SEP2040C | 0.00 | 15-Sep-40 | 14.00 |
| 631 | IN000940C022 | GS20SEP2040C | 0.00 | 20-Sep-40 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|----------------------------|
| 632 | IN001040C020 | GS10OCT2040C | 0.00 | 10-Oct-40 | 14.00 |
| 633 | IN001040C012 | GS26OCT2040C | 0.00 | 26-Oct-40 | 14.00 |
| 634 | IN001240C034 | GS12DEC2040C | 0.00 | 12-Dec-40 | 14.00 |
| 635 | IN001240C042 | GS15DEC2040C | 0.00 | 15-Dec-40 | 14.00 |
| 636 | IN001240C026 | GS17DEC2040C | 0.00 | 17-Dec-40 | 14.00 |
| 637 | IN001240C059 | GS23DEC2040C | 0.00 | 23-Dec-40 | 14.00 |
| 638 | IN001240C018 | GS31DEC2040C | 0.00 | 31-Dec-40 | 14.00 |
| 639 | IN000341C015 | GS15MAR2041C | 0.00 | 15-Mar-41 | 14.00 |
| 640 | IN000341C023 | GS20MAR2041C | 0.00 | 20-Mar-41 | 14.00 |
| 641 | IN000441C021 | GS10APR2041C | 0.00 | 10-Apr-41 | 14.00 |
| 642 | IN000441C013 | GS26APR2041C | 0.00 | 26-Apr-41 | 14.00 |
| 643 | IN000641C034 | GS12JUN2041C | 0.00 | 12-Jun-41 | 14.00 |
| 644 | IN000641C042 | GS15JUN2041C | 0.00 | 15-Jun-41 | 14.00 |
| 645 | IN000641C026 | GS17JUN2041C | 0.00 | 17-Jun-41 | 14.00 |
| 646 | IN000641C059 | GS23JUN2041C | 0.00 | 23-Jun-41 | 14.00 |
| 647 | IN000641C018 | GS30JUN2041C | 0.00 | 30-Jun-41 | 14.00 |
| 648 | IN000941C012 | GS15SEP2041C | 0.00 | 15-Sep-41 | 14.00 |
| 649 | IN000941C020 | GS20SEP2041C | 0.00 | 20-Sep-41 | 14.00 |
| 650 | IN001041C028 | GS10OCT2041C | 0.00 | 10-Oct-41 | 14.00 |
| 651 | IN001041C010 | GS26OCT2041C | 0.00 | 26-Oct-41 | 14.00 |
| 652 | IN0020110063 | 8.83% GOVT.STOCK 2041 | 8.83 | 12-Dec-41 | 8.00 |
| 653 | IN001241C032 | GS12DEC2041C | 0.00 | 12-Dec-41 | 14.00 |
| 654 | IN001241P018 | 8.83%GS12DEC2041P | 0.00 | 12-Dec-41 | 14.00 |
| 655 | IN001241C040 | GS15DEC2041C | 0.00 | 15-Dec-41 | 14.00 |
| 656 | IN001241C024 | GS17DEC2041C | 0.00 | 17-Dec-41 | 14.00 |
| 657 | IN001241C057 | GS23DEC2041C | 0.00 | 23-Dec-41 | 14.00 |
| 658 | IN001241C016 | GS31DEC2041C | 0.00 | 31-Dec-41 | 14.00 |
| 659 | IN000342C013 | GS15MAR2042C | 0.00 | 15-Mar-42 | 14.00 |
| 660 | IN000342C021 | GS20MAR2042C | 0.00 | 20-Mar-42 | 14.00 |
| 661 | IN000442C029 | GS10APR2042C | 0.00 | 10-Apr-42 | 14.00 |
| 662 | IN000442C011 | GS26APR2042C | 0.00 | 26-Apr-42 | 14.00 |
| 663 | IN000642C032 | GS15JUN2042C | 0.00 | 15-Jun-42 | 14.00 |
| 664 | IN000642C024 | GS17JUN2042C | 0.00 | 17-Jun-42 | 14.00 |
| 665 | IN000642C040 | GS23JUN2042C | 0.00 | 23-Jun-42 | 14.00 |
| 666 | IN000642C016 | GS30JUN2042C | 0.00 | 30-Jun-42 | 14.00 |
| 667 | IN000942C010 | GS15SEP2042C | 0.00 | 15-Sep-42 | 14.00 |
| 668 | IN000942C028 | GS20SEP2042C | 0.00 | 20-Sep-42 | 14.00 |
| 669 | IN001042C026 | GS10OCT2042C | 0.00 | 10-Oct-42 | 14.00 |
| 670 | IN001042C018 | GS26OCT2042C | 0.00 | 26-Oct-42 | 14.00 |
| 671 | IN001242C030 | GS15DEC2042C | 0.00 | 15-Dec-42 | 14.00 |
| 672 | IN001242C022 | GS17DEC2042C | 0.00 | 17-Dec-42 | 14.00 |
| 673 | IN001242C048 | GS23DEC2042C | 0.00 | 23-Dec-42 | 14.00 |
| 674 | IN0020120062 | 8.30% GOVT STOCK 2042 | 8.30 | 31-Dec-42 | 6.00 |
| 675 | IN001242C014 | GS31DEC2042C | 0.00 | 31-Dec-42 | 14.00 |
| 676 | IN001242P016 | 8.3%GS31DEC2042P | 0.00 | 31-Dec-42 | 14.00 |
| 677 | IN000343C011 | GS15MAR2043C | 0.00 | 15-Mar-43 | 14.00 |
| 678 | IN000343C029 | GS20MAR2043C | 0.00 | 20-Mar-43 | 14.00 |
| 679 | IN000443C027 | GS10APR2043C | 0.00 | 10-Apr-43 | 14.00 |
| 680 | IN000443C019 | GS26APR2043C | 0.00 | 26-Apr-43 | 14.00 |
| 681 | IN000643C022 | GS15JUN2043C | 0.00 | 15-Jun-43 | 14.00 |
| 682 | IN0020190040 | 7.69% GS 2043 | 7.69 | 17-Jun-43 | 8.00 |
| 683 | IN000643C014 | GS17JUN2043C | 0.00 | 17-Jun-43 | 14.00 |
| 684 | IN000643C030 | GS23JUN2043C | 0.00 | 23-Jun-43 | 14.00 |
| 685 | IN000943C018 | GS15SEP2043C | 0.00 | 15-Sep-43 | 14.00 |
| 686 | IN000943C026 | GS20SEP2043C | 0.00 | 20-Sep-43 | 14.00 |
| 687 | IN001043C024 | GS10OCT2043C | 0.00 | 10-Oct-43 | 14.00 |
| 688 | IN001043C016 | GS26OCT2043C | 0.00 | 26-Oct-43 | 14.00 |
| 689 | IN001243C020 | GS15DEC2043C | 0.00 | 15-Dec-43 | 14.00 |
| 690 | IN001243C012 | GS17DEC2043C | 0.00 | 17-Dec-43 | 14.00 |
| 691 | IN0020130079 | 9.23% Govt Stock 2043 | 9.23 | 23-Dec-43 | 8.00 |
| 692 | IN001243C038 | GS23DEC2043C | 0.00 | 23-Dec-43 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|----------------------------|
| 693 | IN001243P014 | 9.23%%GS23DEC2043P | 0.00 | 23-Dec-43 | 14.00 |
| 694 | IN000344C019 | GS15MAR2044C | 0.00 | 15-Mar-44 | 14.00 |
| 695 | IN000344C027 | GS20MAR2044C | 0.00 | 20-Mar-44 | 14.00 |
| 696 | IN000444C025 | GS10APR2044C | 0.00 | 10-Apr-44 | 14.00 |
| 697 | IN000444C017 | GS26APR2044C | 0.00 | 26-Apr-44 | 14.00 |
| 698 | IN000644C020 | GS15JUN2044C | 0.00 | 15-Jun-44 | 14.00 |
| 699 | IN000644C012 | GS17JUN2044C | 0.00 | 17-Jun-44 | 14.00 |
| 700 | IN000944C016 | GS15SEP2044C | 0.00 | 15-Sep-44 | 14.00 |
| 701 | IN000944C024 | GS20SEP2044C | 0.00 | 20-Sep-44 | 14.00 |
| 702 | IN001044C022 | GS10OCT2044C | 0.00 | 10-Oct-44 | 14.00 |
| 703 | IN001044C014 | GS26OCT2044C | 0.00 | 26-Oct-44 | 14.00 |
| 704 | IN0020140078 | 8.17% GS 2044 | 8.17 | 01-Dec-44 | 8.00 |
| 705 | IN001244C028 | GS15DEC2044C | 0.00 | 15-Dec-44 | 14.00 |
| 706 | IN001244C010 | GS17DEC2044C | 0.00 | 17-Dec-44 | 14.00 |
| 707 | IN000345C016 | GS15MAR2045C | 0.00 | 15-Mar-45 | 15.00 |
| 708 | IN000345C024 | GS20MAR2045C | 0.00 | 20-Mar-45 | 15.00 |
| 709 | IN000445C022 | GS10APR2045C | 0.00 | 10-Apr-45 | 15.00 |
| 710 | IN000445C014 | GS26APR2045C | 0.00 | 26-Apr-45 | 15.00 |
| 711 | IN000645C027 | GS15JUN2045C | 0.00 | 15-Jun-45 | 15.00 |
| 712 | IN000645C019 | GS17JUN2045C | 0.00 | 17-Jun-45 | 15.00 |
| 713 | IN0020150044 | 8.13% GS 2045 | 8.13 | 22-Jun-45 | 8.00 |
| 714 | IN000945C013 | GS15SEP2045C | 0.00 | 15-Sep-45 | 15.00 |
| 715 | IN000945C021 | GS20SEP2045C | 0.00 | 20-Sep-45 | 15.00 |
| 716 | IN001045C029 | GS10OCT2045C | 0.00 | 10-Oct-45 | 15.00 |
| 717 | IN001045C011 | GS26OCT2045C | 0.00 | 26-Oct-45 | 15.00 |
| 718 | IN001245C025 | GS15DEC2045C | 0.00 | 15-Dec-45 | 15.00 |
| 719 | IN001245C017 | GS17DEC2045C | 0.00 | 17-Dec-45 | 15.00 |
| 720 | IN000346C014 | GS15MAR2046C | 0.00 | 15-Mar-46 | 15.00 |
| 721 | IN000346C022 | GS20MAR2046C | 0.00 | 20-Mar-46 | 15.00 |
| 722 | IN000446C020 | GS10APR2046C | 0.00 | 10-Apr-46 | 15.00 |
| 723 | IN000446C012 | GS26APR2046C | 0.00 | 26-Apr-46 | 15.00 |
| 724 | IN000646C025 | GS15JUN2046C | 0.00 | 15-Jun-46 | 15.00 |
| 725 | IN000646C017 | GS17JUN2046C | 0.00 | 17-Jun-46 | 15.00 |
| 726 | IN000946C011 | GS15SEP2046C | 0.00 | 15-Sep-46 | 15.00 |
| 727 | IN000946C029 | GS20SEP2046C | 0.00 | 20-Sep-46 | 15.00 |
| 728 | IN0020160068 | 7.06% GS 2046 | 7.06 | 10-Oct-46 | 8.00 |
| 729 | IN001046C027 | GS10OCT2046C | 0.00 | 10-Oct-46 | 16.00 |
| 730 | IN001046P011 | 7.06%%GS10OCT2046P | 0.00 | 10-Oct-46 | 16.00 |
| 731 | IN001046C019 | GS26OCT2046C | 0.00 | 26-Oct-46 | 16.00 |
| 732 | IN001246C023 | GS15DEC2046C | 0.00 | 15-Dec-46 | 16.00 |
| 733 | IN001246C015 | GS17DEC2046C | 0.00 | 17-Dec-46 | 16.00 |
| 734 | IN000347C012 | GS15MAR2047C | 0.00 | 15-Mar-47 | 16.00 |
| 735 | IN000347C020 | GS20MAR2047C | 0.00 | 20-Mar-47 | 16.00 |
| 736 | IN000447C010 | GS26APR2047C | 0.00 | 26-Apr-47 | 16.00 |
| 737 | IN000647C023 | GS15JUN2047C | 0.00 | 15-Jun-47 | 16.00 |
| 738 | IN000647C015 | GS17JUN2047C | 0.00 | 17-Jun-47 | 16.00 |
| 739 | IN000947C019 | GS15SEP2047C | 0.00 | 15-Sep-47 | 16.00 |
| 740 | IN000947C027 | GS20SEP2047C | 0.00 | 20-Sep-47 | 16.00 |
| 741 | IN001047C017 | GS26OCT2047C | 0.00 | 26-Oct-47 | 16.00 |
| 742 | IN001247C021 | GS15DEC2047C | 0.00 | 15-Dec-47 | 16.00 |
| 743 | IN001247C013 | GS17DEC2047C | 0.00 | 17-Dec-47 | 16.00 |
| 744 | IN000348C010 | GS15MAR2048C | 0.00 | 15-Mar-48 | 16.00 |
| 745 | IN000348C028 | GS20MAR2048C | 0.00 | 20-Mar-48 | 16.00 |
| 746 | IN000448C018 | GS26APR2048C | 0.00 | 26-Apr-48 | 16.00 |
| 747 | IN000648C021 | GS15JUN2048C | 0.00 | 15-Jun-48 | 16.00 |
| 748 | IN000648C013 | GS17JUN2048C | 0.00 | 17-Jun-48 | 16.00 |
| 749 | IN000948C017 | GS15SEP2048C | 0.00 | 15-Sep-48 | 16.00 |
| 750 | IN000948C025 | GS20SEP2048C | 0.00 | 20-Sep-48 | 16.00 |
| 751 | IN001048C015 | GS26OCT2048C | 0.00 | 26-Oct-48 | 16.00 |
| 752 | IN001248C029 | GS15DEC2048C | 0.00 | 15-Dec-48 | 16.00 |
| 753 | IN001248C011 | GS17DEC2048C | 0.00 | 17-Dec-48 | 16.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|----------------------------|
| 754 | IN000349C018 | GS15MAR2049C | 0.00 | 15-Mar-49 | 16.00 |
| 755 | IN000349C026 | GS20MAR2049C | 0.00 | 20-Mar-49 | 16.00 |
| 756 | IN000449C016 | GS26APR2049C | 0.00 | 26-Apr-49 | 16.00 |
| 757 | IN0020190032 | 7.72% GS 2049 | 7.72 | 15-Jun-49 | 8.00 |
| 758 | IN000649C029 | GS15JUN2049C | 0.00 | 15-Jun-49 | 16.00 |
| 759 | IN000649P013 | 7.72%%GS15JUN2049P | 0.00 | 15-Jun-49 | 16.00 |
| 760 | IN000649C011 | GS17JUN2049C | 0.00 | 17-Jun-49 | 16.00 |
| 761 | IN000949C015 | GS15SEP2049C | 0.00 | 15-Sep-49 | 17.00 |
| 762 | IN000949C023 | GS20SEP2049C | 0.00 | 20-Sep-49 | 17.00 |
| 763 | IN001049C013 | GS26OCT2049C | 0.00 | 26-Oct-49 | 17.00 |
| 764 | IN001249C019 | GS17DEC2049C | 0.00 | 17-Dec-49 | 17.00 |
| 765 | IN000350C016 | GS15MAR2050C | 0.00 | 15-Mar-50 | 17.00 |
| 766 | IN000350C024 | GS20MAR2050C | 0.00 | 20-Mar-50 | 17.00 |
| 767 | IN000450C014 | GS26APR2050C | 0.00 | 26-Apr-50 | 17.00 |
| 768 | IN000650C019 | GS17JUN2050C | 0.00 | 17-Jun-50 | 17.00 |
| 769 | IN000950C013 | GS15SEP2050C | 0.00 | 15-Sep-50 | 18.00 |
| 770 | IN0020200054 | 7.16% GS 2050 | 7.16 | 20-Sep-50 | 6.00 |
| 771 | IN000950C021 | GS20SEP2050C | 0.00 | 20-Sep-50 | 18.00 |
| 772 | IN000950P015 | 7.16%%GS20SEP2050P | 0.00 | 20-Sep-50 | 18.00 |
| 773 | IN001050C011 | GS26OCT2050C | 0.00 | 26-Oct-50 | 18.00 |
| 774 | IN001250C017 | GS17DEC2050C | 0.00 | 17-Dec-50 | 18.00 |
| 775 | IN000351C014 | GS15MAR2051C | 0.00 | 15-Mar-51 | 18.00 |
| 776 | IN000451C012 | GS26APR2051C | 0.00 | 26-Apr-51 | 18.00 |
| 777 | IN000651C017 | GS17JUN2051C | 0.00 | 17-Jun-51 | 18.00 |
| 778 | IN000951C011 | GS15SEP2051C | 0.00 | 15-Sep-51 | 18.00 |
| 779 | IN001051C019 | GS26OCT2051C | 0.00 | 26-Oct-51 | 18.00 |
| 780 | IN0020160092 | 6.62% GS 2051 | 6.62 | 28-Nov-51 | 6.00 |
| 781 | IN001251C015 | GS17DEC2051C | 0.00 | 17-Dec-51 | 18.00 |
| 782 | IN000352C012 | GS15MAR2052C | 0.00 | 15-Mar-52 | 18.00 |
| 783 | IN000452C010 | GS26APR2052C | 0.00 | 26-Apr-52 | 18.00 |
| 784 | IN000652C015 | GS17JUN2052C | 0.00 | 17-Jun-52 | 18.00 |
| 785 | IN000952C019 | GS15SEP2052C | 0.00 | 15-Sep-52 | 18.00 |
| 786 | IN001052C017 | GS26OCT2052C | 0.00 | 26-Oct-52 | 18.00 |
| 787 | IN001252C013 | GS17DEC2052C | 0.00 | 17-Dec-52 | 18.00 |
| 788 | IN000353C010 | GS15MAR2053C | 0.00 | 15-Mar-53 | 18.00 |
| 789 | IN000453C018 | GS26APR2053C | 0.00 | 26-Apr-53 | 18.00 |
| 790 | IN000653C013 | GS17JUN2053C | 0.00 | 17-Jun-53 | 18.00 |
| 791 | IN000953C017 | GS15SEP2053C | 0.00 | 15-Sep-53 | 15.00 |
| 792 | IN001053C015 | GS26OCT2053C | 0.00 | 26-Oct-53 | 15.00 |
| 793 | IN001253C011 | GS17DEC2053C | 0.00 | 17-Dec-53 | 15.00 |
| 794 | IN000354C018 | GS15MAR2054C | 0.00 | 15-Mar-54 | 15.00 |
| 795 | IN000454C016 | GS26APR2054C | 0.00 | 26-Apr-54 | 15.00 |
| 796 | IN000654C011 | GS17JUN2054C | 0.00 | 17-Jun-54 | 15.00 |
| 797 | IN000954C015 | GS15SEP2054C | 0.00 | 15-Sep-54 | 15.00 |
| 798 | IN001054C013 | GS26OCT2054C | 0.00 | 26-Oct-54 | 15.00 |
| 799 | IN001254C019 | GS17DEC2054C | 0.00 | 17-Dec-54 | 15.00 |
| 800 | IN000355C015 | GS15MAR2055C | 0.00 | 15-Mar-55 | 15.00 |
| 801 | IN000455C013 | GS26APR2055C | 0.00 | 26-Apr-55 | 15.00 |
| 802 | IN000655C018 | GS17JUN2055C | 0.00 | 17-Jun-55 | 15.00 |
| 803 | IN000955C012 | GS15SEP2055C | 0.00 | 15-Sep-55 | 15.00 |
| 804 | IN0020150077 | 7.72% GS 2055 | 7.72 | 26-Oct-55 | 8.00 |
| 805 | IN001055C010 | GS26OCT2055C | 0.00 | 26-Oct-55 | 15.00 |
| 806 | IN001055P012 | 7.72%%GS26OCT2055P | 0.00 | 26-Oct-55 | 15.00 |
| 807 | IN001255C016 | GS17DEC2055C | 0.00 | 17-Dec-55 | 15.00 |
| 808 | IN000356C013 | GS15MAR2056C | 0.00 | 15-Mar-56 | 15.00 |
| 809 | IN000656C016 | GS17JUN2056C | 0.00 | 17-Jun-56 | 15.00 |
| 810 | IN000956C010 | GS15SEP2056C | 0.00 | 15-Sep-56 | 15.00 |
| 811 | IN001256C014 | GS17DEC2056C | 0.00 | 17-Dec-56 | 15.00 |
| 812 | IN000357C011 | GS15MAR2057C | 0.00 | 15-Mar-57 | 15.00 |
| 813 | IN000657C014 | GS17JUN2057C | 0.00 | 17-Jun-57 | 15.00 |
| 814 | IN000957C018 | GS15SEP2057C | 0.00 | 15-Sep-57 | 15.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Existing Hair Cut Rate (%) |
|----------------|-----------------|-----------------------------|---------------|----------------------|-----------------------------------|
| 815 | IN001257C012 | GS17DEC2057C | 0.00 | 17-Dec-57 | 15.00 |
| 816 | IN000358C019 | GS15MAR2058C | 0.00 | 15-Mar-58 | 15.00 |
| 817 | IN000658C012 | GS17JUN2058C | 0.00 | 17-Jun-58 | 15.00 |
| 818 | IN000958C016 | GS15SEP2058C | 0.00 | 15-Sep-58 | 15.00 |
| 819 | IN001258C010 | GS17DEC2058C | 0.00 | 17-Dec-58 | 15.00 |
| 820 | IN000359C017 | GS15MAR2059C | 0.00 | 15-Mar-59 | 15.00 |
| 821 | IN0020190057 | 7.63% GS 2059 | 7.63 | 17-Jun-59 | 8.00 |
| 822 | IN000659P012 | 7.63%%GS17JUN2059P | 0.00 | 17-Jun-59 | 15.00 |
| 823 | IN000659C010 | GS17JUN2059C | 0.00 | 17-Jun-59 | 15.00 |
| 824 | IN000959C014 | GS15SEP2059C | 0.00 | 15-Sep-59 | 15.00 |
| 825 | IN000360C015 | GS15MAR2060C | 0.00 | 15-Mar-60 | 15.00 |
| 826 | IN0020200039 | 7.19% GS 2060 | 7.19 | 15-Sep-60 | 6.00 |
| 827 | IN000960P014 | 7.19%%GS15SEP2060P | 0.00 | 15-Sep-60 | 15.00 |
| 828 | IN000960C012 | GS15SEP2060C | 0.00 | 15-Sep-60 | 15.00 |
| 829 | IN0020200187 | 6.80% GS 2060 | 6.80 | 15-Dec-60 | 6.00 |