



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/23/16

09-Jun-23

Further to our notification no. RMD/DF/ES&H/23/15 dated 07th Jun'23, undermentioned security is added to list of securities eligible for contribution towards aforesaid default funds.

Please note that all **GOI Floating Rate Bonds hair cut** are adjusted twice towards the multiplicand.

Newly issued securities w.e.f 12/June/2023

Sr. No.	ISIN	Description	Coupon	Maturity	Hair Cut (%)
1	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	4.00

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.

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	IN002022X502	91 DTB Maturing on 15/06/2023	-	15-Jun-23	1.00
2	IN002022Y385	15/06/2023 MATURING 182 DTB	-	15-Jun-23	1.00
3	IN002022Z119	364 DTB Maturing on 15/06/2023	-	15-Jun-23	1.00
4	IN002022Y393	22/06/2023 MATURING 182 DTB	-	22-Jun-23	1.00
5	IN002022Z127	364 DTB Maturing on 22/06/2023	-	22-Jun-23	1.00
6	IN002022X510	23/06/2023 MATURING 91 DTB	-	23-Jun-23	1.00
7	IN002022Y401	182 DTB Maturing on 29/06/2023	-	29-Jun-23	1.00
8	IN002022Z135	364 DTB Maturing on 29/06/2023	-	29-Jun-23	1.00
9	IN002023X013	91 DTB Maturing on 06/07/2023	-	06-Jul-23	1.00
10	IN002022Y419	06/07/2023 MATURING 182 DTB	-	06-Jul-23	1.00
11	IN002022Z143	364 DTB Maturing on 06/07/2023	-	06-Jul-23	1.00
12	IN002023X021	13/07/2023 MATURING 91 DTB	-	13-Jul-23	1.00
13	IN002022Y427	182 DTB Maturing on 13/07/2023	-	13-Jul-23	1.00
14	IN002022Z150	364 DTB Maturing on 13/07/2023	-	13-Jul-23	1.00
15	IN002023X039	20/07/2023 MATURING 91 DTB	-	20-Jul-23	1.00
16	IN002022Y435	182 DTB Maturing on 20/07/2023	-	20-Jul-23	1.00
17	IN002022Z168	364 DTB Maturing on 20/07/2023	-	20-Jul-23	1.00
18	IN002023X047	27/07/2023 MATURING 91 DTB	-	27-Jul-23	1.00
19	IN002022Z176	364 DTB Maturing on 27/07/2023	-	27-Jul-23	1.00
20	IN002022Y443	182 DTB Maturing on 28/07/2023	-	28-Jul-23	1.00
21	IN002023X054	03/08/2023 MATURING 91 DTB	-	03-Aug-23	1.00
22	IN002022Y450	182 DTB Maturing on 03/08/2023	-	03-Aug-23	1.00
23	IN002022Z184	364 DTB Maturing on 03/08/2023	-	03-Aug-23	1.00
24	IN002023X062	10/08/2023 MATURING 91 DTB	-	10-Aug-23	1.00
25	IN002022Y468	10/08/2023 MATURING 182 DTB	-	10-Aug-23	1.00
26	IN002022Z192	364 DTB Maturing on 10/08/2023	-	10-Aug-23	1.00
27	IN002023X070	17/08/2023 MATURING 91 DTB	-	17-Aug-23	1.00
28	IN002022Y476	17/08/2023 MATURING 182 DTB	-	17-Aug-23	1.00
29	IN002022Z200	364 DTB Maturing on 17/08/2023	-	17-Aug-23	1.00
30	IN002023X088	24/08/2023 MATURING 91 DTB	-	24-Aug-23	1.00
31	IN002022Y484	182 DTB Maturing on 24/08/2023	-	24-Aug-23	1.00
32	IN002022Z218	364 DTB Maturing on 24/08/2023	-	24-Aug-23	1.00
33	IN002023X096	91 DTB Maturing on 31/08/2023	-	31-Aug-23	1.00
34	IN002022Y492	31/08/2023 MATURING 182 DTB	-	31-Aug-23	1.00
35	IN002022Z226	364 DTB Maturing on 31/08/2023	-	31-Aug-23	1.00
36	IN002023X104	07/09/2023 MATURING 91 DTB	-	07-Sep-23	1.00
37	IN002022Y500	182 DTB Maturing on 07/09/2023	-	07-Sep-23	1.00
38	IN002022Z234	364 DTB Maturing on 07/09/2023	-	07-Sep-23	1.00
39	IN002022Y518	182 DTB Maturing on 14/09/2023	-	14-Sep-23	1.00
40	IN002022Z242	364 DTB Maturing on 14/09/2023	-	14-Sep-23	1.00
41	IN002022Z259	364 DTB Maturing on 21/09/2023	-	21-Sep-23	1.00
42	IN002022Y526	22/09/2023 MATURING 182 DTB	-	22-Sep-23	1.00
43	IN002022Z267	364 DTB Maturing on 28/09/2023	-	28-Sep-23	1.00
44	IN002022Y534	29/09/2023 MATURING 182 DTB	-	29-Sep-23	1.00
45	IN002023Y011	182 DTB Maturing on 05/10/2023	-	05-Oct-23	1.00
46	IN002022Z275	364 DTB Maturing on 05/10/2023	-	05-Oct-23	1.00
47	IN002023Y029	12/10/2023 MATURING 182 DTB	-	12-Oct-23	1.00
48	IN002022Z283	364 DTB Maturing on 12/10/2023	-	12-Oct-23	1.00
49	IN002023Y037	19/10/2023 MATURING 182 DTB	-	19-Oct-23	1.00
50	IN002022Z291	364 DTB Maturing on 19/10/2023	-	19-Oct-23	1.00
51	IN002023Y045	182 DTB Maturing on 26/10/2023	-	26-Oct-23	1.00
52	IN002022Z309	27/10/2023 MATURING 364 DTB	-	27-Oct-23	1.00
53	IN002023Y052	02/11/2023 MATURING 182 DTB	-	02-Nov-23	1.00
54	IN002022Z317	02/11/2023 MATURING 364 DTB	-	02-Nov-23	1.00
55	IN002023Y060	09/11/2023 MATURING 182 DTB	-	09-Nov-23	1.00
56	IN002022Z325	09/11/2023 MATURING 364 DTB	-	09-Nov-23	1.00
57	IN002023Y078	16/11/2023 MATURING 182 DTB	-	16-Nov-23	1.00
58	IN002022Z333	16/11/2023 MATURING 364 DTB	-	16-Nov-23	1.00
59	IN002023Y086	23/11/2023 MATURING 182 DTB	-	23-Nov-23	1.00
60	IN002022Z341	23/11/2023 MATURING 364 DTB	-	23-Nov-23	1.00
61	IN002023Y094	182 DTB Maturing on 30/11/2023	-	30-Nov-23	1.00
62	IN002022Z358	30/11/2023 MATURING 364 DTB	-	30-Nov-23	1.00
63	IN002023Y102	07/12/2023 MATURING 182 DTB	-	07-Dec-23	1.00
64	IN002022Z366	07/12/2023 MATURING 364 DTB	-	07-Dec-23	1.00
65	IN002022Z374	14/12/2023 MATURING 364 DTB	-	14-Dec-23	1.00

66	IN002022Z382	21/12/2023 MATURING 364 DTB	-	21-Dec-23	1.00
67	IN002022Z390	364 DTB Maturing on 28/12/2023	-	28-Dec-23	1.00
68	IN002022Z408	04/01/2024 MATURING 364 DTB	-	04-Jan-24	1.00
69	IN002022Z416	364 DTB Maturing on 11/01/2024	-	11-Jan-24	1.00
70	IN002022Z424	364 DTB Maturing on 18/01/2024	-	18-Jan-24	1.00
71	IN002022Z432	364 DTB Maturing on 26/01/2024	-	26-Jan-24	1.00
72	IN002022Z440	364 DTB Maturing on 01/02/2024	-	01-Feb-24	1.00
73	IN002022Z457	08/02/2024 MATURING 364 DTB	-	08-Feb-24	1.00
74	IN002022Z465	15/02/2024 MATURING 364 DTB	-	15-Feb-24	1.00
75	IN002022Z473	364 DTB Maturing on 22/02/2024	-	22-Feb-24	1.00
76	IN002022Z481	29/02/2024 MATURING 364 DTB	-	29-Feb-24	1.00
77	IN002022Z499	364 DTB Maturing on 07/03/2024	-	07-Mar-24	1.00
78	IN002022Z507	364 DTB Maturing on 14/03/2024	-	14-Mar-24	1.00
79	IN002022Z515	22/03/2024 MATURING 364 DTB	-	22-Mar-24	1.00
80	IN002022Z523	29/03/2024 MATURING 364 DTB	-	29-Mar-24	1.00
81	IN002023Z026	364 DTB Maturing on 04/04/2024	-	04-Apr-24	1.00
82	IN002023Z034	11/04/2024 MATURING 364 DTB	-	11-Apr-24	1.00
83	IN002023Z042	18/04/2024 MATURING 364 DTB	-	18-Apr-24	1.00
84	IN002023Z059	364 DTB Maturing on 25/04/2024	-	25-Apr-24	1.00
85	IN002023Z067	02/05/2024 MATURING 364 DTB	-	02-May-24	1.00
86	IN002023Z075	09/05/2024 MATURING 364 DTB	-	09-May-24	1.00
87	IN002023Z083	16/05/2024 MATURING 364 DTB	-	16-May-24	1.00
88	IN002023Z091	23/05/2024 MATURING 364 DTB	-	23-May-24	1.00
89	IN002023Z109	364 DTB Maturing on 30/05/2024	-	30-May-24	1.00
90	IN002023Z117	06/06/2024 MATURING 364 DTB	-	06-Jun-24	1.00

B. Government of India Securities

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN000623C040	GS12JUN2023C	-	12-Jun-23	1.00
2	IN0020030055	6.17% GOVT. STOCK 2023	6.17	12-Jun-23	1.00
3	IN000623C057	GS15JUN2023C	-	15-Jun-23	1.00
4	IN000623C073	GS16JUN2023C	-	16-Jun-23	1.00
5	IN000623C032	GS17JUN2023C	-	17-Jun-23	1.00
6	IN000623C065	GS23JUN2023C	-	23-Jun-23	1.00
7	IN000623C024	GS30JUN2023C	-	30-Jun-23	1.00
8	IN000723C014	GS02JUL2023C	-	02-Jul-23	1.00
9	IN000823C012	GS10AUG2023C	-	10-Aug-23	1.00
10	IN000823C020	GS22AUG2023C	-	22-Aug-23	1.00
11	IN000923C077	GS06SEP2023C	0.00	06-Sep-23	1.00
12	IN000923C010	GS09SEP2023C	-	09-Sep-23	1.00
13	IN000923C051	GS12SEP2023C	-	12-Sep-23	1.00
14	IN000923C028	GS15SEP2023C	-	15-Sep-23	1.00
15	IN000923C044	GS19SEP2023C	-	19-Sep-23	1.00
16	IN000923C036	GS20SEP2023C	-	20-Sep-23	1.00
17	IN001023C026	GS10OCT2023C	-	10-Oct-23	1.00
18	IN001023C034	GS12OCT2023C	-	12-Oct-23	1.00
19	IN001023C018	GS26OCT2023C	-	26-Oct-23	1.00
20	IN0020200211	4.48% GS 2023	4.48	02-Nov-23	1.00
21	IN001123C016	GS10NOV2023C	-	10-Nov-23	1.00
22	IN0020130061	8.83% GOVT STOCK 2023	8.83	25-Nov-23	1.00
23	IN0020210210	4.56% GS 2023	4.56	29-Nov-23	1.00
24	IN001223C089	GS01DEC2023C	-	01-Dec-23	1.00
25	IN001223C014	GS07DEC2023C	-	07-Dec-23	1.00
26	IN001223C048	GS12DEC2023C	-	12-Dec-23	1.00
27	IN001223C055	GS15DEC2023C	-	15-Dec-23	1.00
28	IN0020150010	7.68% G.S. 2023	7.68	15-Dec-23	1.00
29	IN001223C071	GS16DEC2023C	-	16-Dec-23	1.00
30	IN001223C030	GS17DEC2023C	-	17-Dec-23	1.00
31	IN001223C063	GS23DEC2023C	-	23-Dec-23	1.00
32	IN001223C022	GS31DEC2023C	-	31-Dec-23	1.00
33	IN000124C015	GS02JAN2024C	-	02-Jan-24	1.00
34	IN000124P017	7.32% GS28JAN2024P	-	28-Jan-24	1.00
35	IN0020180488	7.32% GS 2024	7.32	28-Jan-24	1.00
36	IN000224C013	GS10FEB2024C	-	10-Feb-24	1.00
37	IN000224C021	GS22FEB2024C	-	22-Feb-24	1.00
38	IN000324C078	GS06MAR2024C	0.00	06-Mar-24	1.00
39	IN000324C011	GS09MAR2024C	-	09-Mar-24	1.00
40	IN000324C052	GS12MAR2024C	-	12-Mar-24	1.00
41	IN000324C029	GS15MAR2024C	-	15-Mar-24	1.00
42	IN000324C045	GS19MAR2024C	-	19-Mar-24	1.00
43	IN000324C037	GS20MAR2024C	-	20-Mar-24	1.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
44	IN000424C027	GS10APR2024C	-	10-Apr-24	1.00
45	IN000424C035	GS12APR2024C	-	12-Apr-24	1.00
46	IN000424C019	GS26APR2024C	-	26-Apr-24	1.00
47	IN000524C016	GS10MAY2024C	-	10-May-24	1.00
48	IN000624C089	GS01JUN2024C	-	01-Jun-24	2.00
49	IN000624C014	GS07JUN2024C	-	07-Jun-24	2.00
50	IN000624C048	GS12JUN2024C	-	12-Jun-24	2.00
51	IN000624C055	GS15JUN2024C	-	15-Jun-24	2.00
52	IN000624C071	GS16JUN2024C	-	16-Jun-24	2.00
53	IN000624C030	GS17JUN2024C	-	17-Jun-24	2.00
54	IN0020090034	7.35% GOVT.STOCK 2024	7.35	22-Jun-24	2.00
55	IN000624C063	GS23JUN2024C	-	23-Jun-24	2.00
56	IN0020220052	6.69% G.S. 2024	6.69	27-Jun-24	2.00
57	IN000624C022	GS30JUN2024C	-	30-Jun-24	2.00
58	IN000724C012	GS02JUL2024C	-	02-Jul-24	2.00
59	IN0020140045	8.40% GS 2024	8.40	28-Jul-24	3.00
60	IN000824C010	GS10AUG2024C	-	10-Aug-24	2.00
61	IN000824C028	GS22AUG2024C	-	22-Aug-24	2.00
62	IN000924C075	GS06SEP2024C	0.00	06-Sep-24	2.00
63	IN000924C018	GS09SEP2024C	-	09-Sep-24	2.00
64	IN000924C059	GS12SEP2024C	-	12-Sep-24	2.00
65	IN000924C026	GS15SEP2024C	-	15-Sep-24	2.00
66	IN000924C042	GS19SEP2024C	-	19-Sep-24	2.00
67	IN000924C034	GS20SEP2024C	-	20-Sep-24	2.00
68	IN001024C024	GS10OCT2024C	-	10-Oct-24	2.00
69	IN001024C032	GS12OCT2024C	-	12-Oct-24	2.00
70	IN001024C016	GS26OCT2024C	-	26-Oct-24	2.00
71	IN0020190396	6.18% GS 2024	6.18	04-Nov-24	2.00
72	IN0020160084	GOI FLOATING RATE BOND 2024	3.80	07-Nov-24	4.00
73	IN001124C014	GS10NOV2024C	-	10-Nov-24	2.00
74	IN0020110048	9.15% GOVT.STOCK 2024	9.15	14-Nov-24	3.00
75	IN001224C087	GS01DEC2024C	-	01-Dec-24	2.00
76	IN001224C012	GS07DEC2024C	-	07-Dec-24	2.00
77	IN001224C046	GS12DEC2024C	-	12-Dec-24	2.00
78	IN001224C053	GS15DEC2024C	-	15-Dec-24	2.00
79	IN001224C079	GS16DEC2024C	-	16-Dec-24	2.00
80	IN001224C038	GS17DEC2024C	-	17-Dec-24	2.00
81	IN001224C061	GS23DEC2024C	-	23-Dec-24	2.00
82	IN001224C020	GS31DEC2024C	-	31-Dec-24	2.00
83	IN000125C012	GS02JAN2025C	-	02-Jan-25	2.00
84	IN0020220128	6.89% GOVT STOCK 2025	6.89	16-Jan-25	2.00
85	IN000225C010	GS10FEB2025C	-	10-Feb-25	2.00
86	IN000225C028	GS22FEB2025C	-	22-Feb-25	2.00
87	IN000325C075	GS06MAR2025C	0.00	06-Mar-25	2.00
88	IN000325C018	GS09MAR2025C	-	09-Mar-25	2.00
89	IN000325C059	GS12MAR2025C	-	12-Mar-25	2.00
90	IN000325C026	GS15MAR2025C	-	15-Mar-25	2.00
91	IN000325C042	GS19MAR2025C	-	19-Mar-25	2.00
92	IN000325C034	GS20MAR2025C	-	20-Mar-25	2.00
93	IN000425C024	GS10APR2025C	-	10-Apr-25	2.00
94	IN000425C032	GS12APR2025C	-	12-Apr-25	2.00
95	IN000425C016	GS26APR2025C	-	26-Apr-25	2.00
96	IN000525C013	GS10MAY2025C	-	10-May-25	2.00
97	IN0020150036	7.72% GS 2025	7.72	25-May-25	2.00
98	IN000625C086	GS01JUN2025C	-	01-Jun-25	2.00
99	IN000625C011	GS07JUN2025C	-	07-Jun-25	2.00
100	IN000625C045	GS12JUN2025C	-	12-Jun-25	2.00
101	IN000625C052	GS15JUN2025C	-	15-Jun-25	2.00
102	IN0020200112	5.22% GS 2025	5.22	15-Jun-25	2.00
103	IN000625C078	GS16JUN2025C	-	16-Jun-25	2.00
104	IN000625C037	GS17JUN2025C	-	17-Jun-25	2.00
105	IN000625C060	GS23JUN2025C	-	23-Jun-25	2.00
106	IN000625C029	GS30JUN2025C	-	30-Jun-25	2.00
107	IN000725C019	GS02JUL2025C	-	02-Jul-25	2.00
108	IN000825C017	GS10AUG2025C	-	10-Aug-25	2.00
109	IN000825C025	GS22AUG2025C	-	22-Aug-25	2.00
110	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	2.00
111	IN000925C015	GS09SEP2025C	-	09-Sep-25	2.00
112	IN000925C056	GS12SEP2025C	-	12-Sep-25	2.00
113	IN000925C023	GS15SEP2025C	-	15-Sep-25	2.00
114	IN000925C049	GS19SEP2025C	-	19-Sep-25	2.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
115	IN000925C031	GS20SEP2025C	-	20-Sep-25	2.00
116	IN0020120047	8.20% G.S. 2025	8.20	24-Sep-25	3.00
117	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	3.00
118	IN001025C021	GS10OCT2025C	-	10-Oct-25	2.00
119	IN001025C039	GS12OCT2025C	-	12-Oct-25	2.00
120	IN001025C013	GS26OCT2025C	-	26-Oct-25	2.00
121	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	2.00
122	IN001125C011	GS10NOV2025C	-	10-Nov-25	2.00
123	IN001225C084	GS01DEC2025C	-	01-Dec-25	2.00
124	IN001225C019	GS07DEC2025C	-	07-Dec-25	2.00
125	IN001225C043	GS12DEC2025C	-	12-Dec-25	2.00
126	IN001225C050	GS15DEC2025C	-	15-Dec-25	2.00
127	IN001225C076	GS16DEC2025C	-	16-Dec-25	2.00
128	IN001225C035	GS17DEC2025C	-	17-Dec-25	2.00
129	IN001225C068	GS23DEC2025C	-	23-Dec-25	2.00
130	IN001225C027	GS31DEC2025C	-	31-Dec-25	2.00
131	IN000126C010	GS02JAN2026C	-	02-Jan-26	2.00
132	IN0020150093	7.59% GS 2026	7.59	11-Jan-26	2.00
133	IN000226C018	GS10FEB2026C	-	10-Feb-26	2.00
134	IN000226C026	GS22FEB2026C	-	22-Feb-26	2.00
135	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	2.00
136	IN000326C016	GS09MAR2026C	-	09-Mar-26	2.00
137	IN000326C057	GS12MAR2026C	-	12-Mar-26	2.00
138	IN000326C024	GS15MAR2026C	-	15-Mar-26	2.00
139	IN000326C040	GS19MAR2026C	-	19-Mar-26	2.00
140	IN000326C032	GS20MAR2026C	-	20-Mar-26	2.00
141	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	3.00
142	IN000426C022	GS10APR2026C	-	10-Apr-26	2.00
143	IN000426C030	GS12APR2026C	-	12-Apr-26	2.00
144	IN000426P016	5.63%GS12APR2026P	-	12-Apr-26	2.00
145	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	2.00
146	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	2.00
147	IN000426C014	GS26APR2026C	-	26-Apr-26	2.00
148	IN000526C011	GS10MAY2026C	-	10-May-26	2.00
149	IN000626C084	GS01JUN2026C	-	01-Jun-26	3.00
150	IN000626C019	GS07JUN2026C	-	07-Jun-26	3.00
151	IN000626C043	GS12JUN2026C	-	12-Jun-26	3.00
152	IN000626C050	GS15JUN2026C	-	15-Jun-26	3.00
153	IN000626C076	GS16JUN2026C	-	16-Jun-26	3.00
154	IN000626C035	GS17JUN2026C	-	17-Jun-26	3.00
155	IN000626C068	GS23JUN2026C	-	23-Jun-26	3.00
156	IN000626C027	GS30JUN2026C	-	30-Jun-26	3.00
157	IN000726C017	GS02JUL2026C	-	02-Jul-26	3.00
158	IN0020120039	8.33% GOVT.STOCK 2026	8.33	09-Jul-26	3.00
159	IN000826C015	GS10AUG2026C	-	10-Aug-26	3.00
160	IN000826C023	GS22AUG2026C	-	22-Aug-26	3.00
161	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	3.00
162	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	3.00
163	IN0020160035	6.97% G.S. 2026	6.97	06-Sep-26	3.00
164	IN000926C013	GS09SEP2026C	-	09-Sep-26	3.00
165	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	3.00
166	IN000926C054	GS12SEP2026C	-	12-Sep-26	3.00
167	IN000926C021	GS15SEP2026C	-	15-Sep-26	3.00
168	IN000926C047	GS19SEP2026C	-	19-Sep-26	3.00
169	IN000926C039	GS20SEP2026C	-	20-Sep-26	3.00
170	IN001026C029	GS10OCT2026C	-	10-Oct-26	3.00
171	IN001026C011	GS26OCT2026C	-	26-Oct-26	3.00
172	IN001126C019	GS10NOV2026C	-	10-Nov-26	3.00
173	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	2.00
174	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	3.00
175	IN001226C082	GS01DEC2026C	-	01-Dec-26	3.00
176	IN001226C017	GS07DEC2026C	-	07-Dec-26	3.00
177	IN001226C041	GS12DEC2026C	-	12-Dec-26	3.00
178	IN001226C058	GS15DEC2026C	-	15-Dec-26	3.00
179	IN001226C074	GS16DEC2026C	-	16-Dec-26	3.00
180	IN001226C033	GS17DEC2026C	-	17-Dec-26	3.00
181	IN001226C066	GS23DEC2026C	-	23-Dec-26	3.00
182	IN001226C025	GS31DEC2026C	-	31-Dec-26	3.00
183	IN000127C018	GS02JAN2027C	-	02-Jan-27	3.00
184	IN000227C016	GS10FEB2027C	-	10-Feb-27	3.00
185	IN0020060078	8.24% G.S. 2027	8.24	15-Feb-27	3.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
186	IN000227C024	GS22FEB2027C	-	22-Feb-27	3.00
187	IN000327C014	GS09MAR2027C	-	09-Mar-27	3.00
188	IN000327C055	GS12MAR2027C	-	12-Mar-27	3.00
189	IN000327C022	GS15MAR2027C	-	15-Mar-27	3.00
190	IN000327C048	GS19MAR2027C	-	19-Mar-27	3.00
191	IN000327C030	GS20MAR2027C	-	20-Mar-27	3.00
192	IN000427C020	GS10APR2027C	-	10-Apr-27	3.00
193	IN000427C012	GS26APR2027C	-	26-Apr-27	3.00
194	IN000527C019	GS10MAY2027C	-	10-May-27	3.00
195	IN0020170026	6.79% GS 2027	6.79	15-May-27	3.00
196	IN000627C082	GS01JUN2027C	-	01-Jun-27	3.00
197	IN000627C017	GS07JUN2027C	-	07-Jun-27	3.00
198	IN000627C041	GS12JUN2027C	-	12-Jun-27	3.00
199	IN000627C058	GS15JUN2027C	-	15-Jun-27	3.00
200	IN000627C074	GS16JUN2027C	-	16-Jun-27	3.00
201	IN000627C033	GS17JUN2027C	-	17-Jun-27	3.00
202	IN0020220037	7.38% G.S. 2027	7.38	20-Jun-27	2.00
203	IN000627C066	GS23JUN2027C	-	23-Jun-27	3.00
204	IN000627C025	GS30JUN2027C	-	30-Jun-27	3.00
205	IN000727C015	GS02JUL2027C	-	02-Jul-27	3.00
206	IN0020070036	8.26% G.S. 2027	8.26	02-Aug-27	3.00
207	IN000827C013	GS10AUG2027C	-	10-Aug-27	3.00
208	IN000827C021	GS22AUG2027C	-	22-Aug-27	3.00
209	IN000927C011	GS09SEP2027C	-	09-Sep-27	3.00
210	IN000927C052	GS12SEP2027C	-	12-Sep-27	3.00
211	IN000927C029	GS15SEP2027C	-	15-Sep-27	3.00
212	IN000927C045	GS19SEP2027C	-	19-Sep-27	3.00
213	IN000927C037	GS20SEP2027C	-	20-Sep-27	3.00
214	IN0020070069	8.28% G.S. 2027	8.28	21-Sep-27	3.00
215	IN001027C027	GS10OCT2027C	-	10-Oct-27	3.00
216	IN001027C019	GS26OCT2027C	-	26-Oct-27	3.00
217	IN001127C017	GS10NOV2027C	-	10-Nov-27	3.00
218	IN001227C080	GS01DEC2027C	-	01-Dec-27	3.00
219	IN001227C015	GS07DEC2027C	-	07-Dec-27	3.00
220	IN001227C049	GS12DEC2027C	-	12-Dec-27	3.00
221	IN001227C056	GS15DEC2027C	-	15-Dec-27	3.00
222	IN001227C072	GS16DEC2027C	-	16-Dec-27	3.00
223	IN001227C031	GS17DEC2027C	-	17-Dec-27	3.00
224	IN001227C064	GS23DEC2027C	-	23-Dec-27	3.00
225	IN001227C023	GS31DEC2027C	-	31-Dec-27	3.00
226	IN000128C016	GS02JAN2028C	-	02-Jan-28	3.00
227	IN0020170174	7.17% G.S. 2028	7.17	08-Jan-28	3.00
228	IN0020220136	7.10% GOVT STOCK SGrB 2028	7.10	27-Jan-28	3.00
229	IN000228C014	GS10FEB2028C	-	10-Feb-28	3.00
230	IN000228C022	GS22FEB2028C	-	22-Feb-28	3.00
231	IN000328C012	GS09MAR2028C	-	09-Mar-28	3.00
232	IN000328C053	GS12MAR2028C	-	12-Mar-28	3.00
233	IN000328C020	GS15MAR2028C	-	15-Mar-28	3.00
234	IN000328C046	GS19MAR2028C	-	19-Mar-28	3.00
235	IN000328C038	GS20MAR2028C	-	20-Mar-28	3.00
236	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	3.00
237	IN0020230010	7.06% G.S. 2028	7.06	10-Apr-28	2.00
238	IN000428C028	GS10APR2028C	-	10-Apr-28	3.00
239	IN000428C010	GS26APR2028C	-	26-Apr-28	3.00
240	IN000528C017	GS10MAY2028C	-	10-May-28	3.00
241	IN000628C080	GS01JUN2028C	-	01-Jun-28	5.00
242	IN0020140011	8.60% G.S. 2028	8.60	02-Jun-28	5.00
243	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	5.00
244	IN000628C015	GS07JUN2028C	-	07-Jun-28	5.00
245	IN000628C049	GS12JUN2028C	-	12-Jun-28	5.00
246	IN000628C056	GS15JUN2028C	-	15-Jun-28	5.00
247	IN000628C072	GS16JUN2028C	-	16-Jun-28	5.00
248	IN000628C031	GS17JUN2028C	-	17-Jun-28	5.00
249	IN000628C064	GS23JUN2028C	-	23-Jun-28	5.00
250	IN000628C023	GS30JUN2028C	-	30-Jun-28	5.00
251	IN000728C013	GS02JUL2028C	-	02-Jul-28	5.00
252	IN000828C011	GS10AUG2028C	-	10-Aug-28	5.00
253	IN000828C029	GS22AUG2028C	-	22-Aug-28	5.00
254	IN000928C019	GS09SEP2028C	-	09-Sep-28	5.00
255	IN000928C050	GS12SEP2028C	-	12-Sep-28	5.00
256	IN000928C027	GS15SEP2028C	-	15-Sep-28	5.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
257	IN000928C043	GS19SEP2028C	-	19-Sep-28	5.00
258	IN000928C035	GS20SEP2028C	-	20-Sep-28	5.00
259	IN0020210160	GOI FLOATING RATE BOND 2028	4.04	04-Oct-28	7.00
260	IN001028C025	GS10OCT2028C	-	10-Oct-28	5.00
261	IN001028C017	GS26OCT2028C	-	26-Oct-28	5.00
262	IN001128C015	GS10NOV2028C	-	10-Nov-28	5.00
263	IN001228C088	GS01DEC2028C	-	01-Dec-28	5.00
264	IN001228C013	GS07DEC2028C	-	07-Dec-28	5.00
265	IN001228C047	GS12DEC2028C	-	12-Dec-28	5.00
266	IN001228C054	GS15DEC2028C	-	15-Dec-28	5.00
267	IN001228C070	GS16DEC2028C	-	16-Dec-28	5.00
268	IN001228C039	GS17DEC2028C	-	17-Dec-28	5.00
269	IN001228C062	GS23DEC2028C	-	23-Dec-28	5.00
270	IN001228C021	GS31DEC2028C	-	31-Dec-28	5.00
271	IN000129C014	GS02JAN2029C	-	02-Jan-29	5.00
272	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	5.00
273	IN000229C012	GS10FEB2029C	-	10-Feb-29	5.00
274	IN000229C020	GS22FEB2029C	-	22-Feb-29	5.00
275	IN000329C010	GS09MAR2029C	-	09-Mar-29	5.00
276	IN000329C051	GS12MAR2029C	-	12-Mar-29	5.00
277	IN000329C028	GS15MAR2029C	-	15-Mar-29	5.00
278	IN000329C044	GS19MAR2029C	-	19-Mar-29	5.00
279	IN0020150069	7.59% G.S. 2029	7.59	20-Mar-29	4.00
280	IN000329C036	GS20MAR2029C	-	20-Mar-29	5.00
281	IN000429C026	GS10APR2029C	-	10-Apr-29	5.00
282	IN0020220011	7.10% G.S. 2029	7.10	18-Apr-29	3.00
283	IN000429C018	GS26APR2029C	-	26-Apr-29	5.00
284	IN000529C015	GS10MAY2029C	-	10-May-29	5.00
285	IN000629C088	GS01JUN2029C	-	01-Jun-29	5.00
286	IN000629C013	GS07JUN2029C	-	07-Jun-29	5.00
287	IN000629C047	GS12JUN2029C	-	12-Jun-29	5.00
288	IN000629C054	GS15JUN2029C	-	15-Jun-29	5.00
289	IN000629C070	GS16JUN2029C	-	16-Jun-29	5.00
290	IN000629C039	GS17JUN2029C	-	17-Jun-29	5.00
291	IN000629C062	GS23JUN2029C	-	23-Jun-29	5.00
292	IN000629C021	GS30JUN2029C	-	30-Jun-29	5.00
293	IN000729C011	GS02JUL2029C	-	02-Jul-29	5.00
294	IN000829C019	GS10AUG2029C	-	10-Aug-29	5.00
295	IN000829C027	GS22AUG2029C	-	22-Aug-29	5.00
296	IN000929C017	GS09SEP2029C	-	09-Sep-29	5.00
297	IN000929C058	GS12SEP2029C	-	12-Sep-29	5.00
298	IN000929C025	GS15SEP2029C	-	15-Sep-29	5.00
299	IN000929C041	GS19SEP2029C	-	19-Sep-29	5.00
300	IN000929C033	GS20SEP2029C	-	20-Sep-29	5.00
301	IN0020190362	6.45% G.S. 2029	6.45	07-Oct-29	4.00
302	IN001029C023	GS10OCT2029C	-	10-Oct-29	5.00
303	IN001029C015	GS26OCT2029C	-	26-Oct-29	5.00
304	IN001129C013	GS10NOV2029C	-	10-Nov-29	5.00
305	IN001229C086	GS01DEC2029C	-	01-Dec-29	5.00
306	IN001229C011	GS07DEC2029C	-	07-Dec-29	5.00
307	IN001229C045	GS12DEC2029C	-	12-Dec-29	5.00
308	IN001229C052	GS15DEC2029C	-	15-Dec-29	5.00
309	IN001229C078	GS16DEC2029C	-	16-Dec-29	5.00
310	IN001229C037	GS17DEC2029C	-	17-Dec-29	5.00
311	IN001229C060	GS23DEC2029C	-	23-Dec-29	5.00
312	IN0020160118	6.79% G.S. 2029	6.79	26-Dec-29	4.00
313	IN001229C029	GS31DEC2029C	-	31-Dec-29	5.00
314	IN000130C012	GS02JAN2030C	-	02-Jan-30	5.00
315	IN000230C010	GS10FEB2030C	-	10-Feb-30	5.00
316	IN000230C028	GS22FEB2030C	-	22-Feb-30	5.00
317	IN000330C018	GS09MAR2030C	-	09-Mar-30	5.00
318	IN000330C059	GS12MAR2030C	-	12-Mar-30	5.00
319	IN000330C026	GS15MAR2030C	-	15-Mar-30	5.00
320	IN000330C042	GS19MAR2030C	-	19-Mar-30	5.00
321	IN0020150028	7.88% G.S. 2030	7.88	19-Mar-30	5.00
322	IN000330C034	GS20MAR2030C	-	20-Mar-30	5.00
323	IN000430C024	GS10APR2030C	-	10-Apr-30	5.00
324	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	3.00
325	IN000430C016	GS26APR2030C	-	26-Apr-30	5.00
326	IN0020160019	7.61% G.S. 2030	7.61	09-May-30	5.00
327	IN000530C013	GS10MAY2030C	-	10-May-30	5.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
328	IN0020200070	5.79% G.S. 2030	5.79	11-May-30	5.00
329	IN000630C086	GS01JUN2030C	-	01-Jun-30	5.00
330	IN000630C011	GS07JUN2030C	-	07-Jun-30	5.00
331	IN000630C045	GS12JUN2030C	-	12-Jun-30	5.00
332	IN000630C052	GS15JUN2030C	-	15-Jun-30	5.00
333	IN000630C078	GS16JUN2030C	-	16-Jun-30	5.00
334	IN000630C037	GS17JUN2030C	-	17-Jun-30	5.00
335	IN000630C060	GS23JUN2030C	-	23-Jun-30	5.00
336	IN000630C029	GS30JUN2030C	-	30-Jun-30	5.00
337	IN000730C019	GS02JUL2030C	-	02-Jul-30	5.00
338	IN0020200153	5.77% G.S. 2030	5.77	03-Aug-30	5.00
339	IN000830C017	GS10AUG2030C	-	10-Aug-30	5.00
340	IN000830C025	GS22AUG2030C	-	22-Aug-30	5.00
341	IN000930C015	GS09SEP2030C	-	09-Sep-30	5.00
342	IN000930C056	GS12SEP2030C	-	12-Sep-30	5.00
343	IN000930C023	GS15SEP2030C	-	15-Sep-30	5.00
344	IN000930C049	GS19SEP2030C	-	19-Sep-30	5.00
345	IN000930C031	GS20SEP2030C	-	20-Sep-30	5.00
346	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	5.00
347	IN001030C021	GS10OCT2030C	-	10-Oct-30	5.00
348	IN001030C013	GS26OCT2030C	-	26-Oct-30	5.00
349	IN001130C011	GS10NOV2030C	-	10-Nov-30	5.00
350	IN0020200294	5.85% G.S. 2030	5.85	01-Dec-30	5.00
351	IN001230C084	GS01DEC2030C	-	01-Dec-30	5.00
352	IN0020110055	8.97% GOVT.STOCK 2030	8.97	05-Dec-30	5.00
353	IN001230C019	GS07DEC2030C	-	07-Dec-30	5.00
354	IN001230C043	GS12DEC2030C	-	12-Dec-30	5.00
355	IN001230C050	GS15DEC2030C	-	15-Dec-30	5.00
356	IN001230C076	GS16DEC2030C	-	16-Dec-30	5.00
357	IN001230C035	GS17DEC2030C	-	17-Dec-30	5.00
358	IN001230C068	GS23DEC2030C	-	23-Dec-30	5.00
359	IN001230C027	GS31DEC2030C	-	31-Dec-30	5.00
360	IN000131C010	GS02JAN2031C	-	02-Jan-31	5.00
361	IN000231C018	GS10FEB2031C	-	10-Feb-31	5.00
362	IN000231C026	GS22FEB2031C	-	22-Feb-31	5.00
363	IN000331C016	GS09MAR2031C	-	09-Mar-31	5.00
364	IN000331C057	GS12MAR2031C	-	12-Mar-31	5.00
365	IN000331C024	GS15MAR2031C	-	15-Mar-31	5.00
366	IN000331C040	GS19MAR2031C	-	19-Mar-31	5.00
367	IN000331C032	GS20MAR2031C	-	20-Mar-31	5.00
368	IN000431C022	GS10APR2031C	-	10-Apr-31	5.00
369	IN000431C014	GS26APR2031C	-	26-Apr-31	5.00
370	IN000531C011	GS10MAY2031C	-	10-May-31	5.00
371	IN000631C084	GS01JUN2031C	-	01-Jun-31	5.00
372	IN000631C019	GS07JUN2031C	-	07-Jun-31	5.00
373	IN000631C043	GS12JUN2031C	-	12-Jun-31	5.00
374	IN000631C050	GS15JUN2031C	-	15-Jun-31	5.00
375	IN000631C076	GS16JUN2031C	-	16-Jun-31	5.00
376	IN000631C035	GS17JUN2031C	-	17-Jun-31	5.00
377	IN000631C068	GS23JUN2031C	-	23-Jun-31	5.00
378	IN000631C027	GS30JUN2031C	-	30-Jun-31	5.00
379	IN000731C017	GS02JUL2031C	-	02-Jul-31	5.00
380	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	4.00
381	IN000831C015	GS10AUG2031C	-	10-Aug-31	5.00
382	IN000831C023	GS22AUG2031C	-	22-Aug-31	5.00
383	IN000931C013	GS09SEP2031C	-	09-Sep-31	5.00
384	IN000931C054	GS12SEP2031C	-	12-Sep-31	5.00
385	IN000931C021	GS15SEP2031C	-	15-Sep-31	5.00
386	IN0020170042	6.68% G.S. 2031	6.68	17-Sep-31	4.00
387	IN000931C047	GS19SEP2031C	-	19-Sep-31	4.00
388	IN000931C039	GS20SEP2031C	-	20-Sep-31	5.00
389	IN001031C029	GS10OCT2031C	-	10-Oct-31	5.00
390	IN001031C011	GS26OCT2031C	-	26-Oct-31	5.00
391	IN001131C019	GS10NOV2031C	-	10-Nov-31	5.00
392	IN001231C082	GS01DEC2031C	-	01-Dec-31	5.00
393	IN001231C017	GS07DEC2031C	-	07-Dec-31	5.00
394	IN0020180041	GOI FLOATING RATE BOND 2031	4.81	07-Dec-31	9.00
395	IN001231C041	GS12DEC2031C	-	12-Dec-31	5.00
396	IN001231C058	GS15DEC2031C	-	15-Dec-31	5.00
397	IN001231C074	GS16DEC2031C	-	16-Dec-31	5.00
398	IN001231C033	GS17DEC2031C	-	17-Dec-31	5.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
399	IN001231C066	GS23DEC2031C	-	23-Dec-31	5.00
400	IN001231C025	GS31DEC2031C	-	31-Dec-31	5.00
401	IN000132C018	GS02JAN2032C	-	02-Jan-32	5.00
402	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	3.00
403	IN000232C016	GS10FEB2032C	-	10-Feb-32	5.00
404	IN0020060086	8.28% G.S. 2032	8.28	15-Feb-32	4.00
405	IN000232C024	GS22FEB2032C	-	22-Feb-32	5.00
406	IN000332C014	GS09MAR2032C	-	09-Mar-32	5.00
407	IN000332C055	GS12MAR2032C	-	12-Mar-32	5.00
408	IN000332C022	GS15MAR2032C	-	15-Mar-32	5.00
409	IN000332C048	GS19MAR2032C	-	19-Mar-32	4.00
410	IN000332C030	GS20MAR2032C	-	20-Mar-32	5.00
411	IN000432C020	GS10APR2032C	-	10-Apr-32	5.00
412	IN000432C012	GS26APR2032C	-	26-Apr-32	5.00
413	IN000532C019	GS10MAY2032C	-	10-May-32	5.00
414	IN000632C082	GS01JUN2032C	-	01-Jun-32	5.00
415	IN000632C017	GS07JUN2032C	-	07-Jun-32	5.00
416	IN000632C041	GS12JUN2032C	-	12-Jun-32	5.00
417	IN000632C058	GS15JUN2032C	-	15-Jun-32	5.00
418	IN000632C074	GS16JUN2032C	-	16-Jun-32	5.00
419	IN000632C033	GS17JUN2032C	-	17-Jun-32	5.00
420	IN000632C066	GS23JUN2032C	-	23-Jun-32	5.00
421	IN000632C025	GS30JUN2032C	-	30-Jun-32	5.00
422	IN000732C015	GS02JUL2032C	-	02-Jul-32	5.00
423	IN0020070044	8.32% GOVT.STOCK 2032	8.32	02-Aug-32	4.00
424	IN000832C013	GS10AUG2032C	-	10-Aug-32	5.00
425	IN000832C021	GS22AUG2032C	-	22-Aug-32	5.00
426	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	3.00
427	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	4.00
428	IN000932C011	GS09SEP2032C	-	09-Sep-32	5.00
429	IN000932C052	GS12SEP2032C	-	12-Sep-32	5.00
430	IN000932C029	GS15SEP2032C	-	15-Sep-32	5.00
431	IN000932C045	GS19SEP2032C	-	19-Sep-32	4.00
432	IN000932C037	GS20SEP2032C	-	20-Sep-32	5.00
433	IN0020070077	8.33% GOVT.STOCK 2032	8.33	21-Sep-32	5.00
434	IN001032C027	GS10OCT2032C	-	10-Oct-32	5.00
435	IN001032C019	GS26OCT2032C	-	26-Oct-32	5.00
436	IN001132C017	GS10NOV2032C	-	10-Nov-32	5.00
437	IN001232C080	GS01DEC2032C	-	01-Dec-32	5.00
438	IN001232C015	GS07DEC2032C	-	07-Dec-32	5.00
439	IN001232C049	GS12DEC2032C	-	12-Dec-32	5.00
440	IN001232C056	GS15DEC2032C	-	15-Dec-32	5.00
441	IN001232C072	GS16DEC2032C	-	16-Dec-32	5.00
442	IN001232C031	GS17DEC2032C	-	17-Dec-32	5.00
443	IN001232C064	GS23DEC2032C	-	23-Dec-32	5.00
444	IN001232C023	GS31DEC2032C	-	31-Dec-32	5.00
445	IN000133C016	GS02JAN2033C	-	02-Jan-33	5.00
446	IN0020220144	7.29% GOVT STOCK SGrB 2033	7.29	27-Jan-33	5.00
447	IN0020220151	7.26% GOVT STOCK 2033	7.26	06-Feb-33	3.00
448	IN000233C014	GS10FEB2033C	-	10-Feb-33	5.00
449	IN000233C022	GS22FEB2033C	-	22-Feb-33	5.00
450	IN000333C012	GS09MAR2033C	-	09-Mar-33	5.00
451	IN000333C053	GS12MAR2033C	-	12-Mar-33	5.00
452	IN000333C020	GS15MAR2033C	-	15-Mar-33	5.00
453	IN000333C046	GS19MAR2033C	-	19-Mar-33	4.00
454	IN000333C038	GS20MAR2033C	-	20-Mar-33	5.00
455	IN000433C028	GS10APR2033C	-	10-Apr-33	5.00
456	IN000433C010	GS26APR2033C	-	26-Apr-33	5.00
457	IN000533C017	GS10MAY2033C	-	10-May-33	5.00
458	IN000633C080	GS01JUN2033C	-	01-Jun-33	8.00
459	IN000633C015	GS07JUN2033C	-	07-Jun-33	8.00
460	IN000633C049	GS12JUN2033C	-	12-Jun-33	8.00
461	IN000633C056	GS15JUN2033C	-	15-Jun-33	8.00
462	IN000633C072	GS16JUN2033C	-	16-Jun-33	8.00
463	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	6.00
464	IN000633C031	GS17JUN2033C	-	17-Jun-33	8.00
465	IN000633C064	GS23JUN2033C	-	23-Jun-33	8.00
466	IN000633C023	GS30JUN2033C	-	30-Jun-33	8.00
467	IN000733C013	GS02JUL2033C	-	02-Jul-33	8.00
468	IN000833C011	GS10AUG2033C	-	10-Aug-33	8.00
469	IN000833C029	GS22AUG2033C	-	22-Aug-33	8.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
470	IN000933C019	GS09SEP2033C	-	09-Sep-33	8.00
471	IN000933C050	GS12SEP2033C	-	12-Sep-33	8.00
472	IN000933C027	GS15SEP2033C	-	15-Sep-33	8.00
473	IN000933C043	GS19SEP2033C	-	19-Sep-33	6.00
474	IN000933C035	GS20SEP2033C	-	20-Sep-33	8.00
475	IN0020200120	GOI FLOATING RATE BOND 2033	4.62	22-Sep-33	9.00
476	IN001033C025	GS10OCT2033C	-	10-Oct-33	8.00
477	IN001033C017	GS26OCT2033C	-	26-Oct-33	8.00
478	IN0020140052	8.24% G.S. 2033	8.24	10-Nov-33	5.00
479	IN001133C015	GS10NOV2033C	-	10-Nov-33	8.00
480	IN001133P017	8.24%GS10NOV2033P	-	10-Nov-33	8.00
481	IN001233C088	GS01DEC2033C	-	01-Dec-33	8.00
482	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	6.00
483	IN001233C013	GS07DEC2033C	-	07-Dec-33	8.00
484	IN001233C047	GS12DEC2033C	-	12-Dec-33	8.00
485	IN001233C054	GS15DEC2033C	-	15-Dec-33	8.00
486	IN001233C070	GS16DEC2033C	-	16-Dec-33	8.00
487	IN001233C039	GS17DEC2033C	-	17-Dec-33	8.00
488	IN001233C062	GS23DEC2033C	-	23-Dec-33	8.00
489	IN001233C021	GS31DEC2033C	-	31-Dec-33	8.00
490	IN000134C014	GS02JAN2034C	-	02-Jan-34	8.00
491	IN000234C012	GS10FEB2034C	-	10-Feb-34	8.00
492	IN000234C020	GS22FEB2034C	-	22-Feb-34	8.00
493	IN000334C010	GS09MAR2034C	-	09-Mar-34	8.00
494	IN000334C051	GS12MAR2034C	-	12-Mar-34	8.00
495	IN000334C028	GS15MAR2034C	-	15-Mar-34	8.00
496	IN000334C044	GS19MAR2034C	-	19-Mar-34	6.00
497	IN000334C036	GS20MAR2034C	-	20-Mar-34	8.00
498	IN000434C026	GS10APR2034C	-	10-Apr-34	8.00
499	IN000434C018	GS26APR2034C	-	26-Apr-34	8.00
500	IN000634C088	GS01JUN2034C	-	01-Jun-34	8.00
501	IN000634C013	GS07JUN2034C	-	07-Jun-34	8.00
502	IN000634C047	GS12JUN2034C	-	12-Jun-34	8.00
503	IN000634C054	GS15JUN2034C	-	15-Jun-34	8.00
504	IN000634C070	GS16JUN2034C	-	16-Jun-34	8.00
505	IN000634C039	GS17JUN2034C	-	17-Jun-34	8.00
506	IN000634C062	GS23JUN2034C	-	23-Jun-34	8.00
507	IN000634C021	GS30JUN2034C	-	30-Jun-34	8.00
508	IN000734C011	GS02JUL2034C	-	02-Jul-34	8.00
509	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	6.00
510	IN000834C019	GS10AUG2034C	-	10-Aug-34	8.00
511	IN000834P011	7.5%GS10AUG2034P	-	10-Aug-34	8.00
512	IN000834C027	GS22AUG2034C	-	22-Aug-34	8.00
513	IN000934C017	GS09SEP2034C	-	09-Sep-34	8.00
514	IN000934C058	GS12SEP2034C	-	12-Sep-34	8.00
515	IN000934C025	GS15SEP2034C	-	15-Sep-34	8.00
516	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	5.00
517	IN000934C041	GS19SEP2034C	-	19-Sep-34	6.00
518	IN000934C033	GS20SEP2034C	-	20-Sep-34	8.00
519	IN001034C023	GS10OCT2034C	-	10-Oct-34	8.00
520	IN001034C015	GS26OCT2034C	-	26-Oct-34	8.00
521	IN0020210137	GOI FRB 2034	4.68	30-Oct-34	9.00
522	IN001234C086	GS01DEC2034C	-	01-Dec-34	8.00
523	IN001234C011	GS07DEC2034C	-	07-Dec-34	8.00
524	IN001234C045	GS12DEC2034C	-	12-Dec-34	8.00
525	IN001234C052	GS15DEC2034C	-	15-Dec-34	8.00
526	IN001234C078	GS16DEC2034C	-	16-Dec-34	8.00
527	IN001234C037	GS17DEC2034C	-	17-Dec-34	8.00
528	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	6.00
529	IN001234C060	GS23DEC2034C	-	23-Dec-34	8.00
530	IN001234C029	GS31DEC2034C	-	31-Dec-34	8.00
531	IN000135C011	GS02JAN2035C	-	02-Jan-35	8.00
532	IN000235C019	GS22FEB2035C	-	22-Feb-35	8.00
533	IN000335C017	GS09MAR2035C	-	09-Mar-35	8.00
534	IN000335C058	GS12MAR2035C	-	12-Mar-35	8.00
535	IN000335C025	GS15MAR2035C	-	15-Mar-35	8.00
536	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	6.00
537	IN000335C041	GS19MAR2035C	-	19-Mar-35	6.00
538	IN000335C033	GS20MAR2035C	-	20-Mar-35	8.00
539	IN000435C023	GS10APR2035C	-	10-Apr-35	8.00
540	IN000435C015	GS26APR2035C	-	26-Apr-35	8.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
541	IN000635C085	GS01JUN2035C	-	01-Jun-35	8.00
542	IN000635C010	GS07JUN2035C	-	07-Jun-35	8.00
543	IN000635C044	GS12JUN2035C	-	12-Jun-35	8.00
544	IN000635C051	GS15JUN2035C	-	15-Jun-35	8.00
545	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	5.00
546	IN000635C077	GS16JUN2035C	-	16-Jun-35	8.00
547	IN000635C036	GS17JUN2035C	-	17-Jun-35	8.00
548	IN000635C069	GS23JUN2035C	-	23-Jun-35	8.00
549	IN000635C028	GS30JUN2035C	-	30-Jun-35	8.00
550	IN000735C018	GS02JUL2035C	-	02-Jul-35	8.00
551	IN000835C016	GS22AUG2035C	-	22-Aug-35	8.00
552	IN0020050012	7.40% G.S. 2035	7.40	09-Sep-35	5.00
553	IN000935C014	GS09SEP2035C	-	09-Sep-35	8.00
554	IN000935P016	7.4% %GS09SEP2035P	-	09-Sep-35	8.00
555	IN000935C055	GS12SEP2035C	-	12-Sep-35	8.00
556	IN000935C022	GS15SEP2035C	-	15-Sep-35	8.00
557	IN000935C048	GS19SEP2035C	-	19-Sep-35	6.00
558	IN000935C030	GS20SEP2035C	-	20-Sep-35	8.00
559	IN001035C020	GS10OCT2035C	-	10-Oct-35	8.00
560	IN001035C012	GS26OCT2035C	-	26-Oct-35	8.00
561	IN001235C083	GS01DEC2035C	-	01-Dec-35	8.00
562	IN001235C018	GS07DEC2035C	-	07-Dec-35	8.00
563	IN001235C042	GS12DEC2035C	-	12-Dec-35	8.00
564	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	5.00
565	IN001235C059	GS15DEC2035C	-	15-Dec-35	8.00
566	IN001235C075	GS16DEC2035C	-	16-Dec-35	8.00
567	IN001235C034	GS17DEC2035C	-	17-Dec-35	8.00
568	IN001235C067	GS23DEC2035C	-	23-Dec-35	8.00
569	IN001235C026	GS31DEC2035C	-	31-Dec-35	8.00
570	IN000136C019	GS02JAN2036C	-	02-Jan-36	8.00
571	IN000236C017	GS22FEB2036C	-	22-Feb-36	8.00
572	IN000336C049	GS12MAR2036C	-	12-Mar-36	8.00
573	IN000336C015	GS15MAR2036C	-	15-Mar-36	8.00
574	IN000336C031	GS19MAR2036C	-	19-Mar-36	6.00
575	IN000336C023	GS20MAR2036C	-	20-Mar-36	8.00
576	IN000436C021	GS10APR2036C	-	10-Apr-36	8.00
577	IN000436C013	GS26APR2036C	-	26-Apr-36	8.00
578	IN0020220029	7.54% G.S. 2036	7.54	23-May-36	3.00
579	IN000636C083	GS01JUN2036C	-	01-Jun-36	8.00
580	IN0020060045	8.33% GOVT.STOCK 2036	8.33	07-Jun-36	6.00
581	IN000636C018	GS07JUN2036C	-	07-Jun-36	8.00
582	IN000636P010	8.33% %GS07JUN2036P	-	07-Jun-36	8.00
583	IN000636C042	GS12JUN2036C	-	12-Jun-36	8.00
584	IN000636C059	GS15JUN2036C	-	15-Jun-36	8.00
585	IN000636C075	GS16JUN2036C	-	16-Jun-36	8.00
586	IN000636C034	GS17JUN2036C	-	17-Jun-36	8.00
587	IN000636C067	GS23JUN2036C	-	23-Jun-36	8.00
588	IN000636C026	GS30JUN2036C	-	30-Jun-36	8.00
589	IN000736C016	GS02JUL2036C	-	02-Jul-36	8.00
590	IN000836C014	GS22AUG2036C	-	22-Aug-36	8.00
591	IN000936C046	GS12SEP2036C	-	12-Sep-36	8.00
592	IN000936C012	GS15SEP2036C	-	15-Sep-36	8.00
593	IN000936C038	GS19SEP2036C	-	19-Sep-36	6.00
594	IN000936C020	GS20SEP2036C	-	20-Sep-36	8.00
595	IN001036C028	GS10OCT2036C	-	10-Oct-36	8.00
596	IN001036C010	GS26OCT2036C	-	26-Oct-36	8.00
597	IN001236C073	GS01DEC2036C	-	01-Dec-36	8.00
598	IN001236C032	GS12DEC2036C	-	12-Dec-36	8.00
599	IN001236C040	GS15DEC2036C	-	15-Dec-36	8.00
600	IN001236C065	GS16DEC2036C	-	16-Dec-36	8.00
601	IN001236C024	GS17DEC2036C	-	17-Dec-36	8.00
602	IN0020220102	7.41% G.S. 2036	7.41	19-Dec-36	3.00
603	IN001236C057	GS23DEC2036C	-	23-Dec-36	8.00
604	IN001236C016	GS31DEC2036C	-	31-Dec-36	8.00
605	IN000137C017	GS02JAN2037C	-	02-Jan-37	8.00
606	IN000237C015	GS22FEB2037C	-	22-Feb-37	8.00
607	IN000337C047	GS12MAR2037C	-	12-Mar-37	8.00
608	IN000337C013	GS15MAR2037C	-	15-Mar-37	8.00
609	IN000337C039	GS19MAR2037C	-	19-Mar-37	6.00
610	IN000337C021	GS20MAR2037C	-	20-Mar-37	8.00
611	IN000437C029	GS10APR2037C	-	10-Apr-37	8.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
612	IN000437C011	GS26APR2037C	-	26-Apr-37	8.00
613	IN000637C073	GS01JUN2037C	-	01-Jun-37	8.00
614	IN000637C032	GS12JUN2037C	-	12-Jun-37	8.00
615	IN000637C040	GS15JUN2037C	-	15-Jun-37	8.00
616	IN000637C065	GS16JUN2037C	-	16-Jun-37	8.00
617	IN000637C024	GS17JUN2037C	-	17-Jun-37	8.00
618	IN000637C057	GS23JUN2037C	-	23-Jun-37	8.00
619	IN000637C016	GS30JUN2037C	-	30-Jun-37	8.00
620	IN000737C014	GS02JUL2037C	-	02-Jul-37	8.00
621	IN000837C012	GS22AUG2037C	-	22-Aug-37	8.00
622	IN000937C044	GS12SEP2037C	-	12-Sep-37	8.00
623	IN000937C010	GS15SEP2037C	-	15-Sep-37	8.00
624	IN000937C036	GS19SEP2037C	-	19-Sep-37	6.00
625	IN000937C028	GS20SEP2037C	-	20-Sep-37	8.00
626	IN001037C026	GS10OCT2037C	-	10-Oct-37	8.00
627	IN001037C018	GS26OCT2037C	-	26-Oct-37	8.00
628	IN001237C071	GS01DEC2037C	-	01-Dec-37	8.00
629	IN001237C030	GS12DEC2037C	-	12-Dec-37	8.00
630	IN001237C048	GS15DEC2037C	-	15-Dec-37	8.00
631	IN001237C063	GS16DEC2037C	-	16-Dec-37	8.00
632	IN001237C022	GS17DEC2037C	-	17-Dec-37	8.00
633	IN001237C055	GS23DEC2037C	-	23-Dec-37	8.00
634	IN001237C014	GS31DEC2037C	-	31-Dec-37	8.00
635	IN000138C015	GS02JAN2038C	-	02-Jan-38	8.00
636	IN000238C013	GS22FEB2038C	-	22-Feb-38	8.00
637	IN000338C045	GS12MAR2038C	-	12-Mar-38	8.00
638	IN000338C011	GS15MAR2038C	-	15-Mar-38	8.00
639	IN000338C037	GS19MAR2038C	-	19-Mar-38	6.00
640	IN000338C029	GS20MAR2038C	-	20-Mar-38	8.00
641	IN000438C027	GS10APR2038C	-	10-Apr-38	8.00
642	IN000438C019	GS26APR2038C	-	26-Apr-38	8.00
643	IN000638C071	GS01JUN2038C	-	01-Jun-38	11.00
644	IN000638C030	GS12JUN2038C	-	12-Jun-38	11.00
645	IN000638C048	GS15JUN2038C	-	15-Jun-38	11.00
646	IN000638C063	GS16JUN2038C	-	16-Jun-38	11.00
647	IN000638C022	GS17JUN2038C	-	17-Jun-38	11.00
648	IN000638C055	GS23JUN2038C	-	23-Jun-38	11.00
649	IN000638C014	GS30JUN2038C	-	30-Jun-38	11.00
650	IN000738C012	GS02JUL2038C	-	02-Jul-38	11.00
651	IN000838C010	GS22AUG2038C	-	22-Aug-38	11.00
652	IN000938C042	GS12SEP2038C	-	12-Sep-38	11.00
653	IN000938C018	GS15SEP2038C	-	15-Sep-38	11.00
654	IN000938C034	GS19SEP2038C	-	19-Sep-38	9.00
655	IN000938C026	GS20SEP2038C	-	20-Sep-38	11.00
656	IN001038C024	GS10OCT2038C	-	10-Oct-38	11.00
657	IN001038C016	GS26OCT2038C	-	26-Oct-38	11.00
658	IN001238C079	GS01DEC2038C	-	01-Dec-38	11.00
659	IN001238C038	GS12DEC2038C	-	12-Dec-38	11.00
660	IN001238C046	GS15DEC2038C	-	15-Dec-38	11.00
661	IN001238C061	GS16DEC2038C	-	16-Dec-38	11.00
662	IN001238C020	GS17DEC2038C	-	17-Dec-38	11.00
663	IN001238C053	GS23DEC2038C	-	23-Dec-38	11.00
664	IN001238C012	GS31DEC2038C	-	31-Dec-38	11.00
665	IN000139C013	GS02JAN2039C	-	02-Jan-39	11.00
666	IN0020080050	6.83% G.S. 2039	6.83	19-Jan-39	5.00
667	IN000239C011	GS22FEB2039C	-	22-Feb-39	11.00
668	IN000339C043	GS12MAR2039C	-	12-Mar-39	11.00
669	IN000339C019	GS15MAR2039C	-	15-Mar-39	11.00
670	IN000339C035	GS19MAR2039C	-	19-Mar-39	9.00
671	IN000339C027	GS20MAR2039C	-	20-Mar-39	11.00
672	IN000439C025	GS10APR2039C	-	10-Apr-39	11.00
673	IN000439C017	GS26APR2039C	-	26-Apr-39	11.00
674	IN000639C079	GS01JUN2039C	-	01-Jun-39	11.00
675	IN000639C038	GS12JUN2039C	-	12-Jun-39	11.00
676	IN000639C046	GS15JUN2039C	-	15-Jun-39	11.00
677	IN000639C061	GS16JUN2039C	-	16-Jun-39	11.00
678	IN000639C020	GS17JUN2039C	-	17-Jun-39	11.00
679	IN000639C053	GS23JUN2039C	-	23-Jun-39	11.00
680	IN000639C012	GS30JUN2039C	-	30-Jun-39	11.00
681	IN000739C010	GS02JUL2039C	-	02-Jul-39	11.00
682	IN000839C018	GS22AUG2039C	-	22-Aug-39	11.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
683	IN000939C040	GS12SEP2039C	-	12-Sep-39	11.00
684	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	7.00
685	IN000939C016	GS15SEP2039C	-	15-Sep-39	11.00
686	IN000939C032	GS19SEP2039C	-	19-Sep-39	9.00
687	IN000939C024	GS20SEP2039C	-	20-Sep-39	11.00
688	IN001039C022	GS10OCT2039C	-	10-Oct-39	11.00
689	IN001039C014	GS26OCT2039C	-	26-Oct-39	11.00
690	IN001239C077	GS01DEC2039C	-	01-Dec-39	11.00
691	IN001239C036	GS12DEC2039C	-	12-Dec-39	11.00
692	IN001239C044	GS15DEC2039C	-	15-Dec-39	11.00
693	IN001239C069	GS16DEC2039C	-	16-Dec-39	11.00
694	IN001239C028	GS17DEC2039C	-	17-Dec-39	11.00
695	IN001239C051	GS23DEC2039C	-	23-Dec-39	11.00
696	IN001239C010	GS31DEC2039C	-	31-Dec-39	11.00
697	IN000140C011	GS02JAN2040C	-	02-Jan-40	11.00
698	IN000240C019	GS22FEB2040C	-	22-Feb-40	11.00
699	IN000340C041	GS12MAR2040C	-	12-Mar-40	11.00
700	IN000340C017	GS15MAR2040C	-	15-Mar-40	11.00
701	IN000340C033	GS19MAR2040C	-	19-Mar-40	9.00
702	IN000340C025	GS20MAR2040C	-	20-Mar-40	11.00
703	IN000440C023	GS10APR2040C	-	10-Apr-40	11.00
704	IN000440C015	GS26APR2040C	-	26-Apr-40	11.00
705	IN000640C077	GS01JUN2040C	-	01-Jun-40	11.00
706	IN000640C036	GS12JUN2040C	-	12-Jun-40	11.00
707	IN000640C044	GS15JUN2040C	-	15-Jun-40	11.00
708	IN000640C069	GS16JUN2040C	-	16-Jun-40	11.00
709	IN000640C028	GS17JUN2040C	-	17-Jun-40	11.00
710	IN000640C051	GS23JUN2040C	-	23-Jun-40	11.00
711	IN000640C010	GS30JUN2040C	-	30-Jun-40	11.00
712	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	7.00
713	IN000740C018	GS02JUL2040C	-	02-Jul-40	11.00
714	IN000740P010	8.30% GS 02JUL2040P	-	02-Jul-40	11.00
715	IN000840C016	GS22AUG2040C	-	22-Aug-40	11.00
716	IN000940C048	GS12SEP2040C	-	12-Sep-40	11.00
717	IN000940C014	GS15SEP2040C	-	15-Sep-40	11.00
718	IN000940C030	GS19SEP2040C	-	19-Sep-40	9.00
719	IN000940C022	GS20SEP2040C	-	20-Sep-40	11.00
720	IN001040C020	GS10OCT2040C	-	10-Oct-40	11.00
721	IN001040C012	GS26OCT2040C	-	26-Oct-40	11.00
722	IN001240C075	GS01DEC2040C	-	01-Dec-40	11.00
723	IN001240C034	GS12DEC2040C	-	12-Dec-40	11.00
724	IN001240C042	GS15DEC2040C	-	15-Dec-40	11.00
725	IN001240C067	GS16DEC2040C	-	16-Dec-40	11.00
726	IN001240C026	GS17DEC2040C	-	17-Dec-40	11.00
727	IN001240C059	GS23DEC2040C	-	23-Dec-40	11.00
728	IN001240C018	GS31DEC2040C	-	31-Dec-40	11.00
729	IN000241C017	GS22FEB2041C	-	22-Feb-41	11.00
730	IN000341C049	GS12MAR2041C	-	12-Mar-41	11.00
731	IN000341C015	GS15MAR2041C	-	15-Mar-41	11.00
732	IN000341C031	GS19MAR2041C	-	19-Mar-41	11.00
733	IN000341C023	GS20MAR2041C	-	20-Mar-41	11.00
734	IN000441C021	GS10APR2041C	-	10-Apr-41	11.00
735	IN000441C013	GS26APR2041C	-	26-Apr-41	11.00
736	IN000641C075	GS01JUN2041C	-	01-Jun-41	11.00
737	IN000641C034	GS12JUN2041C	-	12-Jun-41	11.00
738	IN000641C042	GS15JUN2041C	-	15-Jun-41	11.00
739	IN000641C067	GS16JUN2041C	-	16-Jun-41	11.00
740	IN000641C026	GS17JUN2041C	-	17-Jun-41	11.00
741	IN000641C059	GS23JUN2041C	-	23-Jun-41	11.00
742	IN000641C018	GS30JUN2041C	-	30-Jun-41	11.00
743	IN000841C014	GS22AUG2041C	-	22-Aug-41	11.00
744	IN000941C046	GS12SEP2041C	-	12-Sep-41	11.00
745	IN000941C012	GS15SEP2041C	-	15-Sep-41	11.00
746	IN000941C038	GS19SEP2041C	-	19-Sep-41	11.00
747	IN000941C020	GS20SEP2041C	-	20-Sep-41	11.00
748	IN001041C028	GS10OCT2041C	-	10-Oct-41	11.00
749	IN001041C010	GS26OCT2041C	-	26-Oct-41	11.00
750	IN001241C073	GS01DEC2041C	-	01-Dec-41	11.00
751	IN0020110063	8.83% GOVT.STOCK 2041	8.83	12-Dec-41	7.00
752	IN001241C032	GS12DEC2041C	-	12-Dec-41	11.00
753	IN001241P018	8.83%%GS12DEC2041P	-	12-Dec-41	11.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
754	IN001241C040	GS15DEC2041C	-	15-Dec-41	11.00
755	IN001241C065	GS16DEC2041C	-	16-Dec-41	11.00
756	IN001241C024	GS17DEC2041C	-	17-Dec-41	11.00
757	IN001241C057	GS23DEC2041C	-	23-Dec-41	11.00
758	IN001241C016	GS31DEC2041C	-	31-Dec-41	11.00
759	IN000242C015	GS22FEB2042C	-	22-Feb-42	11.00
760	IN000342C047	GS12MAR2042C	-	12-Mar-42	11.00
761	IN000342C013	GS15MAR2042C	-	15-Mar-42	11.00
762	IN000342C039	GS19MAR2042C	-	19-Mar-42	11.00
763	IN000342C021	GS20MAR2042C	-	20-Mar-42	11.00
764	IN000442C029	GS10APR2042C	-	10-Apr-42	11.00
765	IN000442C011	GS26APR2042C	-	26-Apr-42	11.00
766	IN000642C065	GS01JUN2042C	-	01-Jun-42	11.00
767	IN000642C032	GS15JUN2042C	-	15-Jun-42	11.00
768	IN000642C057	GS16JUN2042C	-	16-Jun-42	11.00
769	IN000642C024	GS17JUN2042C	-	17-Jun-42	11.00
770	IN000642C040	GS23JUN2042C	-	23-Jun-42	11.00
771	IN000642C016	GS30JUN2042C	-	30-Jun-42	11.00
772	IN000842C012	GS22AUG2042C	-	22-Aug-42	11.00
773	IN000942C044	GS12SEP2042C	-	12-Sep-42	11.00
774	IN000942C010	GS15SEP2042C	-	15-Sep-42	11.00
775	IN000942C036	GS19SEP2042C	-	19-Sep-42	11.00
776	IN000942C028	GS20SEP2042C	-	20-Sep-42	11.00
777	IN001042C026	GS10OCT2042C	-	10-Oct-42	11.00
778	IN001042C018	GS26OCT2042C	-	26-Oct-42	11.00
779	IN001242C063	GS01DEC2042C	-	01-Dec-42	11.00
780	IN001242C030	GS15DEC2042C	-	15-Dec-42	11.00
781	IN001242C055	GS16DEC2042C	-	16-Dec-42	11.00
782	IN001242C022	GS17DEC2042C	-	17-Dec-42	11.00
783	IN001242C048	GS23DEC2042C	-	23-Dec-42	11.00
784	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	7.00
785	IN001242C014	GS31DEC2042C	-	31-Dec-42	11.00
786	IN001242P016	8.3%%GS31DEC2042P	-	31-Dec-42	11.00
787	IN000243C013	GS22FEB2043C	-	22-Feb-43	11.00
788	IN000343C045	GS12MAR2043C	-	12-Mar-43	11.00
789	IN000343C011	GS15MAR2043C	-	15-Mar-43	11.00
790	IN000343C037	GS19MAR2043C	-	19-Mar-43	11.00
791	IN000343C029	GS20MAR2043C	-	20-Mar-43	11.00
792	IN000443C027	GS10APR2043C	-	10-Apr-43	11.00
793	IN000443C019	GS26APR2043C	-	26-Apr-43	11.00
794	IN000643C055	GS01JUN2043C	-	01-Jun-43	14.00
795	IN000643C022	GS15JUN2043C	-	15-Jun-43	14.00
796	IN000643C048	GS16JUN2043C	-	16-Jun-43	14.00
797	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	7.00
798	IN000643C014	GS17JUN2043C	-	17-Jun-43	14.00
799	IN000643C030	GS23JUN2043C	-	23-Jun-43	14.00
800	IN000843C010	GS22AUG2043C	-	22-Aug-43	14.00
801	IN000943C042	GS12SEP2043C	-	12-Sep-43	14.00
802	IN000943C018	GS15SEP2043C	-	15-Sep-43	14.00
803	IN000943C034	GS19SEP2043C	-	19-Sep-43	14.00
804	IN000943C026	GS20SEP2043C	-	20-Sep-43	14.00
805	IN001043C024	GS10OCT2043C	-	10-Oct-43	14.00
806	IN001043C016	GS26OCT2043C	-	26-Oct-43	14.00
807	IN001243C053	GS01DEC2043C	-	01-Dec-43	14.00
808	IN001243C020	GS15DEC2043C	-	15-Dec-43	14.00
809	IN001243C046	GS16DEC2043C	-	16-Dec-43	14.00
810	IN001243C012	GS17DEC2043C	-	17-Dec-43	14.00
811	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	7.00
812	IN001243C038	GS23DEC2043C	-	23-Dec-43	14.00
813	IN001243P014	9.23%%GS23DEC2043P	-	23-Dec-43	14.00
814	IN000244C011	GS22FEB2044C	-	22-Feb-44	14.00
815	IN000344C043	GS12MAR2044C	-	12-Mar-44	14.00
816	IN000344C019	GS15MAR2044C	-	15-Mar-44	14.00
817	IN000344C035	GS19MAR2044C	-	19-Mar-44	14.00
818	IN000344C027	GS20MAR2044C	-	20-Mar-44	14.00
819	IN000444C025	GS10APR2044C	-	10-Apr-44	14.00
820	IN000444C017	GS26APR2044C	-	26-Apr-44	14.00
821	IN000644C046	GS01JUN2044C	-	01-Jun-44	14.00
822	IN000644C020	GS15JUN2044C	-	15-Jun-44	14.00
823	IN000644C038	GS16JUN2044C	-	16-Jun-44	14.00
824	IN000644C012	GS17JUN2044C	-	17-Jun-44	14.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
825	IN000844C018	GS22AUG2044C	-	22-Aug-44	14.00
826	IN000944C040	GS12SEP2044C	-	12-Sep-44	14.00
827	IN000944C016	GS15SEP2044C	-	15-Sep-44	14.00
828	IN000944C032	GS19SEP2044C	-	19-Sep-44	14.00
829	IN000944C024	GS20SEP2044C	-	20-Sep-44	14.00
830	IN001044C022	GS10OCT2044C	-	10-Oct-44	14.00
831	IN001044C014	GS26OCT2044C	-	26-Oct-44	14.00
832	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	7.00
833	IN001244C044	GS01DEC2044C	-	01-Dec-44	14.00
834	IN001244P012	8.17%GS01DEC2044P	-	01-Dec-44	14.00
835	IN001244C028	GS15DEC2044C	-	15-Dec-44	14.00
836	IN001244C036	GS16DEC2044C	-	16-Dec-44	14.00
837	IN001244C010	GS17DEC2044C	-	17-Dec-44	14.00
838	IN000245C018	GS22FEB2045C	-	22-Feb-45	14.00
839	IN000345C040	GS12MAR2045C	-	12-Mar-45	14.00
840	IN000345C016	GS15MAR2045C	-	15-Mar-45	14.00
841	IN000345C032	GS19MAR2045C	-	19-Mar-45	14.00
842	IN000345C024	GS20MAR2045C	-	20-Mar-45	14.00
843	IN000445C022	GS10APR2045C	-	10-Apr-45	14.00
844	IN000445C014	GS26APR2045C	-	26-Apr-45	14.00
845	IN000645C027	GS15JUN2045C	-	15-Jun-45	14.00
846	IN000645C035	GS16JUN2045C	-	16-Jun-45	14.00
847	IN000645C019	GS17JUN2045C	-	17-Jun-45	14.00
848	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	7.00
849	IN000845C015	GS22AUG2045C	-	22-Aug-45	14.00
850	IN000945C047	GS12SEP2045C	-	12-Sep-45	14.00
851	IN000945C013	GS15SEP2045C	-	15-Sep-45	14.00
852	IN000945C039	GS19SEP2045C	-	19-Sep-45	14.00
853	IN000945C021	GS20SEP2045C	-	20-Sep-45	14.00
854	IN001045C029	GS10OCT2045C	-	10-Oct-45	14.00
855	IN001045C011	GS26OCT2045C	-	26-Oct-45	14.00
856	IN001245C025	GS15DEC2045C	-	15-Dec-45	14.00
857	IN001245C033	GS16DEC2045C	-	16-Dec-45	14.00
858	IN001245C017	GS17DEC2045C	-	17-Dec-45	14.00
859	IN000246C016	GS22FEB2046C	-	22-Feb-46	14.00
860	IN000346C048	GS12MAR2046C	-	12-Mar-46	14.00
861	IN000346C014	GS15MAR2046C	-	15-Mar-46	14.00
862	IN000346C030	GS19MAR2046C	-	19-Mar-46	14.00
863	IN000346C022	GS20MAR2046C	-	20-Mar-46	14.00
864	IN000446C020	GS10APR2046C	-	10-Apr-46	14.00
865	IN000446C012	GS26APR2046C	-	26-Apr-46	14.00
866	IN000646C025	GS15JUN2046C	-	15-Jun-46	14.00
867	IN000646C033	GS16JUN2046C	-	16-Jun-46	14.00
868	IN000646C017	GS17JUN2046C	-	17-Jun-46	14.00
869	IN000846C013	GS22AUG2046C	-	22-Aug-46	14.00
870	IN000946C045	GS12SEP2046C	-	12-Sep-46	14.00
871	IN000946C011	GS15SEP2046C	-	15-Sep-46	14.00
872	IN000946C037	GS19SEP2046C	-	19-Sep-46	14.00
873	IN000946C029	GS20SEP2046C	-	20-Sep-46	14.00
874	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	6.00
875	IN001046C027	GS10OCT2046C	-	10-Oct-46	14.00
876	IN001046P011	7.06%GS10OCT2046P	-	10-Oct-46	14.00
877	IN001046C019	GS26OCT2046C	-	26-Oct-46	14.00
878	IN001246C023	GS15DEC2046C	-	15-Dec-46	14.00
879	IN001246C031	GS16DEC2046C	-	16-Dec-46	14.00
880	IN001246C015	GS17DEC2046C	-	17-Dec-46	14.00
881	IN000247C014	GS22FEB2047C	-	22-Feb-47	14.00
882	IN000347C046	GS12MAR2047C	-	12-Mar-47	14.00
883	IN000347C012	GS15MAR2047C	-	15-Mar-47	14.00
884	IN000347C038	GS19MAR2047C	-	19-Mar-47	14.00
885	IN000347C020	GS20MAR2047C	-	20-Mar-47	14.00
886	IN000447C010	GS26APR2047C	-	26-Apr-47	14.00
887	IN000647C023	GS15JUN2047C	-	15-Jun-47	14.00
888	IN000647C031	GS16JUN2047C	-	16-Jun-47	14.00
889	IN000647C015	GS17JUN2047C	-	17-Jun-47	14.00
890	IN000847C011	GS22AUG2047C	-	22-Aug-47	14.00
891	IN000947C043	GS12SEP2047C	-	12-Sep-47	14.00
892	IN000947C019	GS15SEP2047C	-	15-Sep-47	14.00
893	IN000947C035	GS19SEP2047C	-	19-Sep-47	14.00
894	IN000947C027	GS20SEP2047C	-	20-Sep-47	14.00
895	IN001047C017	GS26OCT2047C	-	26-Oct-47	14.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
896	IN001247C021	GS15DEC2047C	-	15-Dec-47	14.00
897	IN001247C039	GS16DEC2047C	-	16-Dec-47	14.00
898	IN001247C013	GS17DEC2047C	-	17-Dec-47	14.00
899	IN000248C012	GS22FEB2048C	-	22-Feb-48	14.00
900	IN000348C044	GS12MAR2048C	-	12-Mar-48	14.00
901	IN000348C010	GS15MAR2048C	-	15-Mar-48	14.00
902	IN000348C036	GS19MAR2048C	-	19-Mar-48	10.00
903	IN000348C028	GS20MAR2048C	-	20-Mar-48	14.00
904	IN000448C018	GS26APR2048C	-	26-Apr-48	14.00
905	IN000648C021	GS15JUN2048C	-	15-Jun-48	14.00
906	IN000648C039	GS16JUN2048C	-	16-Jun-48	14.00
907	IN000648C013	GS17JUN2048C	-	17-Jun-48	14.00
908	IN000848C019	GS22AUG2048C	-	22-Aug-48	14.00
909	IN000948C041	GS12SEP2048C	-	12-Sep-48	14.00
910	IN000948C017	GS15SEP2048C	-	15-Sep-48	14.00
911	IN000948C033	GS19SEP2048C	-	19-Sep-48	10.00
912	IN000948C025	GS20SEP2048C	-	20-Sep-48	14.00
913	IN001048C015	GS26OCT2048C	-	26-Oct-48	14.00
914	IN001248C029	GS15DEC2048C	-	15-Dec-48	14.00
915	IN001248C037	GS16DEC2048C	-	16-Dec-48	14.00
916	IN001248C011	GS17DEC2048C	-	17-Dec-48	14.00
917	IN000249C010	GS22FEB2049C	-	22-Feb-49	14.00
918	IN000349C042	GS12MAR2049C	-	12-Mar-49	14.00
919	IN000349C018	GS15MAR2049C	-	15-Mar-49	14.00
920	IN000349C034	GS19MAR2049C	-	19-Mar-49	14.00
921	IN000349C026	GS20MAR2049C	-	20-Mar-49	14.00
922	IN000449C016	GS26APR2049C	-	26-Apr-49	14.00
923	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	7.00
924	IN000649C029	GS15JUN2049C	-	15-Jun-49	14.00
925	IN000649P013	7.72%%GS15JUN2049P	-	15-Jun-49	14.00
926	IN000649C037	GS16JUN2049C	-	16-Jun-49	14.00
927	IN000649C011	GS17JUN2049C	-	17-Jun-49	14.00
928	IN000849C017	GS22AUG2049C	-	22-Aug-49	14.00
929	IN000949C049	GS12SEP2049C	-	12-Sep-49	14.00
930	IN000949C015	GS15SEP2049C	-	15-Sep-49	14.00
931	IN000949C031	GS19SEP2049C	-	19-Sep-49	10.00
932	IN000949C023	GS20SEP2049C	-	20-Sep-49	14.00
933	IN001049C013	GS26OCT2049C	-	26-Oct-49	14.00
934	IN001249C027	GS15DEC2049C	-	15-Dec-49	14.00
935	IN001249C035	GS16DEC2049C	-	16-Dec-49	14.00
936	IN001249C019	GS17DEC2049C	-	17-Dec-49	14.00
937	IN000250C018	GS22FEB2050C	-	22-Feb-50	14.00
938	IN000350C040	GS12MAR2050C	-	12-Mar-50	14.00
939	IN000350C016	GS15MAR2050C	-	15-Mar-50	14.00
940	IN000350C032	GS19MAR2050C	-	19-Mar-50	14.00
941	IN000350C024	GS20MAR2050C	-	20-Mar-50	14.00
942	IN000450C014	GS26APR2050C	-	26-Apr-50	14.00
943	IN000650C027	GS15JUN2050C	-	15-Jun-50	14.00
944	IN000650C035	GS16JUN2050C	-	16-Jun-50	14.00
945	IN000650C019	GS17JUN2050C	-	17-Jun-50	14.00
946	IN000850C015	GS22AUG2050C	-	22-Aug-50	14.00
947	IN000950C047	GS12SEP2050C	-	12-Sep-50	14.00
948	IN000950C013	GS15SEP2050C	-	15-Sep-50	14.00
949	IN000950C039	GS19SEP2050C	-	19-Sep-50	14.00
950	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	6.00
951	IN000950C021	GS20SEP2050C	-	20-Sep-50	14.00
952	IN000950P015	7.16%%GS20SEP2050P	-	20-Sep-50	14.00
953	IN001050C011	GS26OCT2050C	-	26-Oct-50	14.00
954	IN001250C025	GS15DEC2050C	-	15-Dec-50	14.00
955	IN001250C033	GS16DEC2050C	-	16-Dec-50	14.00
956	IN0020200252	6.67% G.S. 2050	6.67	17-Dec-50	6.00
957	IN001250P019	6.67%%GS17DEC2050P	-	17-Dec-50	14.00
958	IN001250C017	GS17DEC2050C	-	17-Dec-50	14.00
959	IN000251C016	GS22FEB2051C	-	22-Feb-51	14.00
960	IN000351C030	GS12MAR2051C	-	12-Mar-51	14.00
961	IN000351C014	GS15MAR2051C	-	15-Mar-51	14.00
962	IN000351C022	GS19MAR2051C	-	19-Mar-51	14.00
963	IN000451C012	GS26APR2051C	-	26-Apr-51	14.00
964	IN000651C025	GS15JUN2051C	-	15-Jun-51	14.00
965	IN000651C033	GS16JUN2051C	-	16-Jun-51	14.00
966	IN000651C017	GS17JUN2051C	-	17-Jun-51	14.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
967	IN000851C013	GS22AUG2051C	-	22-Aug-51	14.00
968	IN000951C037	GS12SEP2051C	-	12-Sep-51	14.00
969	IN000951C011	GS15SEP2051C	-	15-Sep-51	14.00
970	IN000951C029	GS19SEP2051C	-	19-Sep-51	14.00
971	IN001051C019	GS26OCT2051C	-	26-Oct-51	14.00
972	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	7.00
973	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	6.00
974	IN001251P017	6.99%%GS15DEC2051P	-	15-Dec-51	14.00
975	IN001251C023	GS15DEC2051C	-	15-Dec-51	14.00
976	IN001251C031	GS16DEC2051C	-	16-Dec-51	14.00
977	IN001251C015	GS17DEC2051C	-	17-Dec-51	14.00
978	IN000252C014	GS22FEB2052C	-	22-Feb-52	14.00
979	IN000352C038	GS12MAR2052C	-	12-Mar-52	14.00
980	IN000352C012	GS15MAR2052C	-	15-Mar-52	14.00
981	IN000352C020	GS19MAR2052C	-	19-Mar-52	14.00
982	IN000452C010	GS26APR2052C	-	26-Apr-52	14.00
983	IN000652C023	GS15JUN2052C	-	15-Jun-52	14.00
984	IN000652C031	GS16JUN2052C	-	16-Jun-52	14.00
985	IN000652C015	GS17JUN2052C	-	17-Jun-52	14.00
986	IN000852C011	GS22AUG2052C	-	22-Aug-52	14.00
987	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	4.00
988	IN000952P011	7.36%%GS12SEP2052P	-	12-Sep-52	14.00
989	IN000952C035	GS12SEP2052C	-	12-Sep-52	14.00
990	IN000952C019	GS15SEP2052C	-	15-Sep-52	14.00
991	IN000952C027	GS19SEP2052C	-	19-Sep-52	14.00
992	IN001052C017	GS26OCT2052C	-	26-Oct-52	14.00
993	IN001252C021	GS15DEC2052C	-	15-Dec-52	14.00
994	IN001252C039	GS16DEC2052C	-	16-Dec-52	14.00
995	IN001252C013	GS17DEC2052C	-	17-Dec-52	14.00
996	IN000253C012	GS22FEB2053C	-	22-Feb-53	14.00
997	IN000353C010	GS15MAR2053C	-	15-Mar-53	14.00
998	IN000353C028	GS19MAR2053C	-	19-Mar-53	14.00
999	IN000453C018	GS26APR2053C	-	26-Apr-53	14.00
1000	IN000653C021	GS15JUN2053C	-	15-Jun-53	14.00
1001	IN000653C039	GS16JUN2053C	-	16-Jun-53	14.00
1002	IN000653C013	GS17JUN2053C	-	17-Jun-53	14.00
1003	IN000853C019	GS22AUG2053C	-	22-Aug-53	14.00
1004	IN000953C017	GS15SEP2053C	-	15-Sep-53	14.00
1005	IN000953C025	GS19SEP2053C	-	19-Sep-53	14.00
1006	IN001053C015	GS26OCT2053C	-	26-Oct-53	14.00
1007	IN001253C029	GS15DEC2053C	-	15-Dec-53	14.00
1008	IN001253C037	GS16DEC2053C	-	16-Dec-53	14.00
1009	IN001253C011	GS17DEC2053C	-	17-Dec-53	14.00
1010	IN000254C010	GS22FEB2054C	-	22-Feb-54	14.00
1011	IN000354C018	GS15MAR2054C	-	15-Mar-54	14.00
1012	IN000354C026	GS19MAR2054C	-	19-Mar-54	14.00
1013	IN000454C016	GS26APR2054C	-	26-Apr-54	14.00
1014	IN000654C029	GS15JUN2054C	-	15-Jun-54	14.00
1015	IN000654C037	GS16JUN2054C	-	16-Jun-54	14.00
1016	IN000654C011	GS17JUN2054C	-	17-Jun-54	14.00
1017	IN000854C017	GS22AUG2054C	-	22-Aug-54	14.00
1018	IN000954C015	GS15SEP2054C	-	15-Sep-54	14.00
1019	IN000954C023	GS19SEP2054C	-	19-Sep-54	14.00
1020	IN001054C013	GS26OCT2054C	-	26-Oct-54	14.00
1021	IN001254C027	GS15DEC2054C	-	15-Dec-54	14.00
1022	IN001254C035	GS16DEC2054C	-	16-Dec-54	14.00
1023	IN001254C019	GS17DEC2054C	-	17-Dec-54	14.00
1024	IN000255C017	GS22FEB2055C	-	22-Feb-55	14.00
1025	IN000355C015	GS15MAR2055C	-	15-Mar-55	14.00
1026	IN000355C023	GS19MAR2055C	-	19-Mar-55	14.00
1027	IN000455C013	GS26APR2055C	-	26-Apr-55	14.00
1028	IN000655C026	GS15JUN2055C	-	15-Jun-55	14.00
1029	IN000655C034	GS16JUN2055C	-	16-Jun-55	14.00
1030	IN000655C018	GS17JUN2055C	-	17-Jun-55	14.00
1031	IN000855C014	GS22AUG2055C	-	22-Aug-55	14.00
1032	IN000955C012	GS15SEP2055C	-	15-Sep-55	14.00
1033	IN000955C020	GS19SEP2055C	-	19-Sep-55	14.00
1034	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	8.00
1035	IN001055C010	GS26OCT2055C	-	26-Oct-55	14.00
1036	IN001055P012	7.72%%GS26OCT2055P	-	26-Oct-55	14.00
1037	IN001255C024	GS15DEC2055C	-	15-Dec-55	14.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1038	IN001255C032	GS16DEC2055C	-	16-Dec-55	14.00
1039	IN001255C016	GS17DEC2055C	-	17-Dec-55	14.00
1040	IN000256C015	GS22FEB2056C	-	22-Feb-56	14.00
1041	IN000356C013	GS15MAR2056C	-	15-Mar-56	14.00
1042	IN000356C021	GS19MAR2056C	-	19-Mar-56	14.00
1043	IN000656C024	GS15JUN2056C	-	15-Jun-56	14.00
1044	IN000656C032	GS16JUN2056C	-	16-Jun-56	14.00
1045	IN000656C016	GS17JUN2056C	-	17-Jun-56	14.00
1046	IN000856C012	GS22AUG2056C	-	22-Aug-56	14.00
1047	IN000956C010	GS15SEP2056C	-	15-Sep-56	14.00
1048	IN000956C028	GS19SEP2056C	-	19-Sep-56	14.00
1049	IN001256C022	GS15DEC2056C	-	15-Dec-56	14.00
1050	IN001256C030	GS16DEC2056C	-	16-Dec-56	14.00
1051	IN001256C014	GS17DEC2056C	-	17-Dec-56	14.00
1052	IN000257C013	GS22FEB2057C	-	22-Feb-57	14.00
1053	IN000357C011	GS15MAR2057C	-	15-Mar-57	14.00
1054	IN000357C029	GS19MAR2057C	-	19-Mar-57	14.00
1055	IN000657C022	GS15JUN2057C	-	15-Jun-57	14.00
1056	IN000657C030	GS16JUN2057C	-	16-Jun-57	14.00
1057	IN000657C014	GS17JUN2057C	-	17-Jun-57	14.00
1058	IN000857C010	GS22AUG2057C	-	22-Aug-57	14.00
1059	IN000957C018	GS15SEP2057C	-	15-Sep-57	14.00
1060	IN000957C026	GS19SEP2057C	-	19-Sep-57	14.00
1061	IN001257C020	GS15DEC2057C	-	15-Dec-57	14.00
1062	IN001257C038	GS16DEC2057C	-	16-Dec-57	14.00
1063	IN001257C012	GS17DEC2057C	-	17-Dec-57	14.00
1064	IN000258C011	GS22FEB2058C	-	22-Feb-58	14.00
1065	IN000358C019	GS15MAR2058C	-	15-Mar-58	14.00
1066	IN000358C027	GS19MAR2058C	-	19-Mar-58	14.00
1067	IN000658C020	GS15JUN2058C	-	15-Jun-58	14.00
1068	IN000658C038	GS16JUN2058C	-	16-Jun-58	14.00
1069	IN000658C012	GS17JUN2058C	-	17-Jun-58	14.00
1070	IN000858C018	GS22AUG2058C	-	22-Aug-58	14.00
1071	IN000958C016	GS15SEP2058C	-	15-Sep-58	14.00
1072	IN000958C024	GS19SEP2058C	-	19-Sep-58	14.00
1073	IN001258C028	GS15DEC2058C	-	15-Dec-58	14.00
1074	IN001258C036	GS16DEC2058C	-	16-Dec-58	14.00
1075	IN001258C010	GS17DEC2058C	-	17-Dec-58	14.00
1076	IN000259C019	GS22FEB2059C	-	22-Feb-59	14.00
1077	IN000359C017	GS15MAR2059C	-	15-Mar-59	14.00
1078	IN000359C025	GS19MAR2059C	-	19-Mar-59	14.00
1079	IN000659C028	GS15JUN2059C	-	15-Jun-59	14.00
1080	IN000659C036	GS16JUN2059C	-	16-Jun-59	14.00
1081	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	8.00
1082	IN000659P012	7.63%%GS17JUN2059P	-	17-Jun-59	14.00
1083	IN000659C010	GS17JUN2059C	-	17-Jun-59	14.00
1084	IN000859C016	GS22AUG2059C	-	22-Aug-59	14.00
1085	IN000959C014	GS15SEP2059C	-	15-Sep-59	14.00
1086	IN000959C022	GS19SEP2059C	-	19-Sep-59	14.00
1087	IN001259C018	GS15DEC2059C	-	15-Dec-59	14.00
1088	IN001259C026	GS16DEC2059C	-	16-Dec-59	14.00
1089	IN000260C017	GS22FEB2060C	-	22-Feb-60	14.00
1090	IN000360C015	GS15MAR2060C	-	15-Mar-60	14.00
1091	IN000360C023	GS19MAR2060C	-	19-Mar-60	14.00
1092	IN000660C018	GS15JUN2060C	-	15-Jun-60	14.00
1093	IN000660C026	GS16JUN2060C	-	16-Jun-60	14.00
1094	IN000860C014	GS22AUG2060C	-	22-Aug-60	14.00
1095	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	8.00
1096	IN000960P014	7.19%%GS15SEP2060P	-	15-Sep-60	14.00
1097	IN000960C012	GS15SEP2060C	-	15-Sep-60	14.00
1098	IN000960C020	GS19SEP2060C	-	19-Sep-60	14.00
1099	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	6.00
1100	IN001260P018	6.8%%GS15DEC2060P	-	15-Dec-60	14.00
1101	IN001260C016	GS15DEC2060C	-	15-Dec-60	14.00
1102	IN001260C024	GS16DEC2060C	-	16-Dec-60	14.00
1103	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	8.00
1104	IN000261C015	GS22FEB2061C	-	22-Feb-61	14.00
1105	IN000261P017	6.76%%GS22FEB2061P	-	22-Feb-61	14.00
1106	IN000361C013	GS19MAR2061C	-	19-Mar-61	14.00
1107	IN000661C016	GS16JUN2061C	-	16-Jun-61	14.00
1108	IN000961C010	GS19SEP2061C	-	19-Sep-61	14.00

Sr, No	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1109	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	6.00
1110	IN001261C014	GS16DEC2061C	-	16-Dec-61	14.00
1111	IN001261P016	6.95%%GS16DEC2061P	-	16-Dec-61	14.00
1112	IN000362C011	GS19MAR2062C	-	19-Mar-62	14.00
1113	IN000962C018	GS19SEP2062C	-	19-Sep-62	14.00
1114	IN000962P010	7.4%%GS19SEP2062P	-	19-Sep-62	11.00
1115	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	4.00
1116	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	4.00