



NOTIFICATION
Securities Segment - Triparty Repo

No. RMD/TREPS/ES&H/23/16

09-Jun-23

**Eligible Securities and Liquidity categorisation for Collateral Deposits towards Borrowing Limit
& Haircut Rates**

Further to our Notification No. RMD/TREPS/ES&H/23/15 dated 07-Jun-23, it has been decided to include the under-noted newly issued securities in the list of Eligible Securities for Deposit under Triparty Repo w.e.f. 12th-June-23.

Government of India Securities

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut Rate (%)
1	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	4.00

2. We refer to our notification no. RMD/SS/19/39 dated 09th Sep' 2019, on collateral concentration and acceptance of State Developments Loans (SDL's) as collateral in Tri-party Repo. Based on the trade data for the previous month, the details of security-wise liquidity category for the purpose of acceptance of collateral in Tri party Repo are placed here under. Accordingly, the borrowing limits will be revised based on the liquidity category applicable as under:

3. Please note that **it has been decided that all SDL's** will be accepted as collateral towards borrowing limit with uniform **hair cut rate of 15%** subject to the limits as mentioned in the notification referred to in Para 2 above.

4. Further, please note that all **GOI Floating Rate Bonds** accepted as eligible collateral towards borrowing limit without any restriction i.e., up to 100% of the market value (net of haircut). Applicable hair cut are adjusted twice towards the multiplicand for concentration of collateral.

However, the collateral deposit in FRBs will not be reckoned for additional borrowing against the collateral deposited in other GOI illiquid securities and SDLs.

5. The complete list of securities eligible for deposit under TREPS is given below:

sd/-

**Chief Risk Officer
(Risk Management)**

Encl : Complete list of eligible securities

Securities Segment - TripartyParty Repo

Complete list of Eligible Securities

(w.e.f. 12th Jun '23.)

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	31/08/2023 MATURING 91 DTB	-	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

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1	IN000623C040	GS12JUN2023C	-	12-Jun-23	Illiquid	Illiquid	1.00
2	IN0020030055	6.17% GOVT. STOCK 2023	6.17	12-Jun-23	Illiquid	Illiquid	1.00
3	IN000623C057	GS15JUN2023C	-	15-Jun-23	Illiquid	Illiquid	1.00
4	IN000623C073	GS16JUN2023C	-	16-Jun-23	Illiquid	Illiquid	1.00
5	IN000623C032	GS17JUN2023C	-	17-Jun-23	Illiquid	Illiquid	1.00
6	IN000623C065	GS23JUN2023C	-	23-Jun-23	Illiquid	Illiquid	1.00
7	IN000623C024	GS30JUN2023C	-	30-Jun-23	Illiquid	Illiquid	1.00
8	IN000723C014	GS02JUL2023C	-	02-Jul-23	Illiquid	Illiquid	1.00
9	IN000823C012	GS10AUG2023C	-	10-Aug-23	Illiquid	Illiquid	1.00
10	IN000823C020	GS22AUG2023C	-	22-Aug-23	Illiquid	Illiquid	1.00
11	IN000923C077	GS06SEP2023C	0.00	06-Sep-23	Illiquid	Illiquid	1.00
12	IN000923C010	GS09SEP2023C	-	09-Sep-23	Illiquid	Illiquid	1.00
13	IN000923C051	GS12SEP2023C	-	12-Sep-23	Illiquid	Illiquid	1.00
14	IN000923C028	GS15SEP2023C	-	15-Sep-23	Illiquid	Illiquid	1.00
15	IN000923C044	GS19SEP2023C	-	19-Sep-23	Illiquid	Illiquid	1.00
16	IN000923C036	GS20SEP2023C	-	20-Sep-23	Illiquid	Illiquid	1.00
17	IN001023C026	GS10OCT2023C	-	10-Oct-23	Illiquid	Illiquid	1.00
18	IN001023C034	GS12OCT2023C	-	12-Oct-23	Illiquid	Illiquid	1.00
19	IN001023C018	GS26OCT2023C	-	26-Oct-23	Illiquid	Illiquid	1.00
20	IN00200211	4.48% GS 2023	4.48	02-Nov-23	Semi-Liquid	Semi-Liquid	1.00
21	IN001123C016	GS10NOV2023C	-	10-Nov-23	Illiquid	Illiquid	1.00
22	IN0020130061	8.83% GOVT STOCK 2023	8.83	25-Nov-23	Semi-Liquid	Semi-Liquid	1.00
23	IN0020210210	4.56% GS 2023	4.56	29-Nov-23	Semi-Liquid	Semi-Liquid	1.00
24	IN001223C089	GS01DEC2023C	-	01-Dec-23	Illiquid	Illiquid	1.00
25	IN001223C014	GS07DEC2023C	-	07-Dec-23	Illiquid	Illiquid	1.00
26	IN001223C048	GS12DEC2023C	-	12-Dec-23	Illiquid	Illiquid	1.00
27	IN001223C055	GS15DEC2023C	-	15-Dec-23	Illiquid	Illiquid	1.00
28	IN0020150010	7.68% G.S. 2023	7.68	15-Dec-23	Semi-Liquid	Semi-Liquid	1.00
29	IN001223C071	GS16DEC2023C	-	16-Dec-23	Illiquid	Illiquid	1.00
30	IN001223C030	GS17DEC2023C	-	17-Dec-23	Illiquid	Illiquid	1.00
31	IN001223C063	GS23DEC2023C	-	23-Dec-23	Illiquid	Illiquid	1.00
32	IN001223C022	GS31DEC2023C	-	31-Dec-23	Illiquid	Illiquid	1.00
33	IN000124C015	GS02JAN2024C	-	02-Jan-24	Illiquid	Illiquid	1.00
34	IN000124P017	7.32%GS28JAN2024P	-	28-Jan-24	Illiquid	Illiquid	1.00
35	IN0020180488	7.32% GS 2024	7.32	28-Jan-24	Semi-Liquid	Semi-Liquid	1.00
36	IN000224C013	GS10FEB2024C	-	10-Feb-24	Illiquid	Illiquid	1.00
37	IN000224C021	GS22FEB2024C	-	22-Feb-24	Illiquid	Illiquid	1.00
38	IN000324C078	GS06MAR2024C	0.00	06-Mar-24	Illiquid	Illiquid	1.00
39	IN000324C011	GS09MAR2024C	-	09-Mar-24	Illiquid	Illiquid	1.00
40	IN000324C052	GS12MAR2024C	-	12-Mar-24	Illiquid	Illiquid	1.00
41	IN000324C029	GS15MAR2024C	-	15-Mar-24	Illiquid	Illiquid	1.00
42	IN000324C045	GS19MAR2024C	-	19-Mar-24	Illiquid	Illiquid	1.00
43	IN000324C037	GS20MAR2024C	-	20-Mar-24	Illiquid	Illiquid	1.00
44	IN000424C027	GS10APR2024C	-	10-Apr-24	Illiquid	Illiquid	1.00
45	IN000424C035	GS12APR2024C	-	12-Apr-24	Illiquid	Illiquid	1.00
46	IN000424C019	GS26APR2024C	-	26-Apr-24	Illiquid	Illiquid	1.00
47	IN000524C016	GS10MAY2024C	-	10-May-24	Illiquid	Illiquid	1.00
48	IN000624C089	GS01JUN2024C	-	01-Jun-24	Illiquid	Illiquid	2.00
49	IN000624C014	GS07JUN2024C	-	07-Jun-24	Illiquid	Illiquid	2.00
50	IN000624C048	GS12JUN2024C	-	12-Jun-24	Illiquid	Illiquid	2.00
51	IN000624C055	GS15JUN2024C	-	15-Jun-24	Illiquid	Illiquid	2.00
52	IN000624C071	GS16JUN2024C	-	16-Jun-24	Illiquid	Illiquid	2.00
53	IN000624C030	GS17JUN2024C	-	17-Jun-24	Illiquid	Illiquid	2.00
54	IN0020090034	7.35% GOVT. STOCK 2024	7.35	22-Jun-24	Semi-Liquid	Semi-Liquid	2.00
55	IN000624C063	GS23JUN2024C	-	23-Jun-24	Illiquid	Illiquid	2.00
56	IN0020220052	6.69% G.S. 2024	6.69	27-Jun-24	Semi-Liquid	Semi-Liquid	2.00
57	IN000624C022	GS30JUN2024C	-	30-Jun-24	Illiquid	Illiquid	2.00
58	IN000724C012	GS02JUL2024C	-	02-Jul-24	Illiquid	Illiquid	2.00
59	IN0020140045	8.40% GS 2024	8.40	28-Jul-24	Illiquid	Illiquid	3.00
60	IN000824C010	GS10AUG2024C	-	10-Aug-24	Illiquid	Illiquid	2.00
61	IN000824C028	GS22AUG2024C	-	22-Aug-24	Illiquid	Illiquid	2.00
62	IN000924C075	GS06SEP2024C	0.00	06-Sep-24	Illiquid	Illiquid	2.00
63	IN000924C018	GS09SEP2024C	-	09-Sep-24	Illiquid	Illiquid	2.00
64	IN000924C059	GS12SEP2024C	-	12-Sep-24	Illiquid	Illiquid	2.00
65	IN000924C026	GS15SEP2024C	-	15-Sep-24	Illiquid	Illiquid	2.00
66	IN000924C042	GS19SEP2024C	-	19-Sep-24	Illiquid	Illiquid	2.00
67	IN000924C034	GS20SEP2024C	-	20-Sep-24	Illiquid	Illiquid	2.00
68	IN001024C024	GS10OCT2024C	-	10-Oct-24	Illiquid	Illiquid	2.00
69	IN001024C032	GS12OCT2024C	-	12-Oct-24	Illiquid	Illiquid	2.00
70	IN001024C016	GS26OCT2024C	-	26-Oct-24	Illiquid	Illiquid	2.00
71	IN0020190396	6.18% GS 2024	6.18	04-Nov-24	Semi-Liquid	Semi-Liquid	2.00
72	IN0020160084	GOI FLOATING RATE BOND 2024	3.80	07-Nov-24	N/A	N/A	4.00
73	IN001124C014	GS10NOV2024C	-	10-Nov-24	Illiquid	Illiquid	2.00
74	IN0020110048	9.15% GOVT. STOCK 2024	9.15	14-Nov-24	Illiquid	Illiquid	3.00
75	IN001224C087	GS01DEC2024C	-	01-Dec-24	Illiquid	Illiquid	2.00
76	IN001224C012	GS07DEC2024C	-	07-Dec-24	Illiquid	Illiquid	2.00
77	IN001224C046	GS12DEC2024C	-	12-Dec-24	Illiquid	Illiquid	2.00
78	IN001224C053	GS15DEC2024C	-	15-Dec-24	Illiquid	Illiquid	2.00
79	IN001224C079	GS16DEC2024C	-	16-Dec-24	Illiquid	Illiquid	2.00
80	IN001224C038	GS17DEC2024C	-	17-Dec-24	Illiquid	Illiquid	2.00
81	IN001224C061	GS23DEC2024C	-	23-Dec-24	Illiquid	Illiquid	2.00
82	IN001224C020	GS31DEC2024C	-	31-Dec-24	Illiquid	Illiquid	2.00
83	IN000125C012	GS02JAN2025C	-	02-Jan-25	Illiquid	Illiquid	2.00
84	IN0020220128	6.89% GOVT STOCK 2025	6.89	16-Jan-25	Semi-Liquid	Semi-Liquid	2.00
85	IN000225C010	GS10FEB2025C	-	10-Feb-25	Illiquid	Illiquid	2.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
86	IN000225C028	GS22FEB2025C	-	22-Feb-25	Illiquid	Illiquid	2.00
87	IN000325C075	GS06MAR2025C	0.00	06-Mar-25	Illiquid	Illiquid	2.00
88	IN000325C018	GS09MAR2025C	-	09-Mar-25	Illiquid	Illiquid	2.00
89	IN000325C059	GS12MAR2025C	-	12-Mar-25	Illiquid	Illiquid	2.00
90	IN000325C026	GS15MAR2025C	-	15-Mar-25	Illiquid	Illiquid	2.00
91	IN000325C042	GS19MAR2025C	-	19-Mar-25	Illiquid	Illiquid	2.00
92	IN000325C034	GS20MAR2025C	-	20-Mar-25	Illiquid	Illiquid	2.00
93	IN000425C024	GS10APR2025C	-	10-Apr-25	Illiquid	Illiquid	2.00
94	IN000425C032	GS12APR2025C	-	12-Apr-25	Illiquid	Illiquid	2.00
95	IN000425C016	GS26APR2025C	-	26-Apr-25	Illiquid	Illiquid	2.00
96	IN000525C013	GS10MAY2025C	-	10-May-25	Illiquid	Illiquid	2.00
97	IN0020150036	7.72% GS 2025	7.72	25-May-25	Semi-Liquid	Semi-Liquid	2.00
98	IN000625C086	GS01JUN2025C	-	01-Jun-25	Illiquid	Illiquid	2.00
99	IN000625C011	GS07JUN2025C	-	07-Jun-25	Illiquid	Illiquid	2.00
100	IN000625C045	GS12JUN2025C	-	12-Jun-25	Illiquid	Illiquid	2.00
101	IN000625C052	GS15JUN2025C	-	15-Jun-25	Illiquid	Illiquid	2.00
102	IN0020200112	5.22% GS 2025	5.22	15-Jun-25	Semi-Liquid	Semi-Liquid	2.00
103	IN000625C078	GS16JUN2025C	-	16-Jun-25	Illiquid	Illiquid	2.00
104	IN000625C037	GS17JUN2025C	-	17-Jun-25	Illiquid	Illiquid	2.00
105	IN000625C060	GS23JUN2025C	-	23-Jun-25	Illiquid	Illiquid	2.00
106	IN000625C029	GS30JUN2025C	-	30-Jun-25	Illiquid	Illiquid	2.00
107	IN000725C019	GS02JUL2025C	-	02-Jul-25	Illiquid	Illiquid	2.00
108	IN000825C017	GS10AUG2025C	-	10-Aug-25	Illiquid	Illiquid	2.00
109	IN000825C025	GS22AUG2025C	-	22-Aug-25	Illiquid	Illiquid	2.00
110	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	Illiquid	Illiquid	2.00
111	IN000925C015	GS09SEP2025C	-	09-Sep-25	Illiquid	Illiquid	2.00
112	IN000925C056	GS12SEP2025C	-	12-Sep-25	Illiquid	Illiquid	2.00
113	IN000925C023	GS15SEP2025C	-	15-Sep-25	Illiquid	Illiquid	2.00
114	IN000925C049	GS19SEP2025C	-	19-Sep-25	Illiquid	Illiquid	2.00
115	IN000925C031	GS20SEP2025C	-	20-Sep-25	Illiquid	Illiquid	2.00
116	IN0020120047	8.20% G.S. 2025	8.20	24-Sep-25	Illiquid	Illiquid	3.00
117	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	Illiquid	Illiquid	3.00
118	IN001025C021	GS10OCT2025C	-	10-Oct-25	Illiquid	Illiquid	2.00
119	IN001025C039	GS12OCT2025C	-	12-Oct-25	Illiquid	Illiquid	2.00
120	IN001025C013	GS26OCT2025C	-	26-Oct-25	Illiquid	Illiquid	2.00
121	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	Semi-Liquid	Semi-Liquid	2.00
122	IN001125C011	GS10NOV2025C	-	10-Nov-25	Illiquid	Illiquid	2.00
123	IN001225C084	GS01DEC2025C	-	01-Dec-25	Illiquid	Illiquid	2.00
124	IN001225C019	GS07DEC2025C	-	07-Dec-25	Illiquid	Illiquid	2.00
125	IN001225C043	GS12DEC2025C	-	12-Dec-25	Illiquid	Illiquid	2.00
126	IN001225C050	GS15DEC2025C	-	15-Dec-25	Illiquid	Illiquid	2.00
127	IN001225C076	GS16DEC2025C	-	16-Dec-25	Illiquid	Illiquid	2.00
128	IN001225C035	GS17DEC2025C	-	17-Dec-25	Illiquid	Illiquid	2.00
129	IN001225C068	GS23DEC2025C	-	23-Dec-25	Illiquid	Illiquid	2.00
130	IN001225C027	GS31DEC2025C	-	31-Dec-25	Illiquid	Illiquid	2.00
131	IN000126C010	GS02JAN2026C	-	02-Jan-26	Illiquid	Illiquid	2.00
132	IN0020150093	7.59% GS 2026	7.59	11-Jan-26	Semi-Liquid	Semi-Liquid	2.00
133	IN000226C018	GS10FEB2026C	-	10-Feb-26	Illiquid	Illiquid	2.00
134	IN000226C026	GS22FEB2026C	-	22-Feb-26	Illiquid	Illiquid	2.00
135	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	Illiquid	Illiquid	2.00
136	IN000326C016	GS09MAR2026C	-	09-Mar-26	Illiquid	Illiquid	2.00
137	IN000326C057	GS12MAR2026C	-	12-Mar-26	Illiquid	Illiquid	2.00
138	IN000326C024	GS15MAR2026C	-	15-Mar-26	Illiquid	Illiquid	2.00
139	IN000326C040	GS19MAR2026C	-	19-Mar-26	Illiquid	Illiquid	2.00
140	IN000326C032	GS20MAR2026C	-	20-Mar-26	Illiquid	Illiquid	2.00
141	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	Semi-Liquid	Illiquid #	3.00
142	IN000426C022	GS10APR2026C	-	10-Apr-26	Illiquid	Illiquid	2.00
143	IN000426C030	GS12APR2026C	-	12-Apr-26	Illiquid	Illiquid	2.00
144	IN000426P016	5.63%GS12APR2026P	-	12-Apr-26	Illiquid	Illiquid	2.00
145	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	Liquid	Liquid	2.00
146	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	Semi-Liquid	Semi-Liquid	2.00
147	IN000426C014	GS26APR2026C	-	26-Apr-26	Illiquid	Illiquid	2.00
148	IN000526C011	GS10MAY2026C	-	10-May-26	Illiquid	Illiquid	2.00
149	IN000626C084	GS01JUN2026C	-	01-Jun-26	Illiquid	Illiquid	3.00
150	IN000626C019	GS07JUN2026C	-	07-Jun-26	Illiquid	Illiquid	3.00
151	IN000626C043	GS12JUN2026C	-	12-Jun-26	Illiquid	Illiquid	3.00
152	IN000626C050	GS15JUN2026C	-	15-Jun-26	Illiquid	Illiquid	3.00
153	IN000626C076	GS16JUN2026C	-	16-Jun-26	Illiquid	Illiquid	3.00
154	IN000626C035	GS17JUN2026C	-	17-Jun-26	Illiquid	Illiquid	3.00
155	IN000626C068	GS23JUN2026C	-	23-Jun-26	Illiquid	Illiquid	3.00
156	IN000626C027	GS30JUN2026C	-	30-Jun-26	Illiquid	Illiquid	3.00
157	IN000726C017	GS02JUL2026C	-	02-Jul-26	Illiquid	Illiquid	3.00
158	IN0020120039	8.33% GOVT. STOCK 2026	8.33	09-Jul-26	Semi-Liquid	Semi-Liquid	3.00
159	IN000826C015	GS10AUG2026C	-	10-Aug-26	Illiquid	Illiquid	3.00
160	IN000826C023	GS22AUG2026C	-	22-Aug-26	Illiquid	Illiquid	3.00
161	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	Illiquid	Illiquid	3.00
162	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	Illiquid	Illiquid	3.00
163	IN0020160035	6.97% G.S. 2026	6.97	06-Sep-26	Semi-Liquid	Semi-Liquid	3.00
164	IN000926C013	GS09SEP2026C	-	09-Sep-26	Illiquid	Illiquid	3.00
165	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	Illiquid	Illiquid	3.00
166	IN000926C054	GS12SEP2026C	-	12-Sep-26	Illiquid	Illiquid	3.00
167	IN000926C021	GS15SEP2026C	-	15-Sep-26	Illiquid	Illiquid	3.00
168	IN000926C047	GS19SEP2026C	-	19-Sep-26	Illiquid	Illiquid	3.00
169	IN000926C039	GS20SEP2026C	-	20-Sep-26	Illiquid	Illiquid	3.00
170	IN001026C029	GS10OCT2026C	-	10-Oct-26	Illiquid	Illiquid	3.00
171	IN001026C011	GS26OCT2026C	-	26-Oct-26	Illiquid	Illiquid	3.00
172	IN001126C019	GS10NOV2026C	-	10-Nov-26	Illiquid	Illiquid	3.00
173	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	Liquid	Liquid	2.00
174	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Semi-Liquid	Semi-Liquid	3.00
175	IN001226C082	GS01DEC2026C	-	01-Dec-26	Illiquid	Illiquid	3.00
176	IN001226C017	GS07DEC2026C	-	07-Dec-26	Illiquid	Illiquid	3.00
177	IN001226C041	GS12DEC2026C	-	12-Dec-26	Illiquid	Illiquid	3.00
178	IN001226C058	GS15DEC2026C	-	15-Dec-26	Illiquid	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
179	IN001226C074	GS16DEC2026C	-	16-Dec-26	Illiquid	Illiquid	3.00
180	IN001226C033	GS17DEC2026C	-	17-Dec-26	Illiquid	Illiquid	3.00
181	IN001226C066	GS23DEC2026C	-	23-Dec-26	Illiquid	Illiquid	3.00
182	IN001226C025	GS31DEC2026C	-	31-Dec-26	Illiquid	Illiquid	3.00
183	IN000127C018	GS02JAN2027C	-	02-Jan-27	Illiquid	Illiquid	3.00
184	IN000227C016	GS10FEB2027C	-	10-Feb-27	Illiquid	Illiquid	3.00
185	IN0020060078	8.24% G.S. 2027	8.24	15-Feb-27	Illiquid	Illiquid	3.00
186	IN000227C024	GS22FEB2027C	-	22-Feb-27	Illiquid	Illiquid	3.00
187	IN000327C014	GS09MAR2027C	-	09-Mar-27	Illiquid	Illiquid	3.00
188	IN000327C055	GS12MAR2027C	-	12-Mar-27	Illiquid	Illiquid	3.00
189	IN000327C022	GS15MAR2027C	-	15-Mar-27	Illiquid	Illiquid	3.00
190	IN000327C048	GS19MAR2027C	-	19-Mar-27	Illiquid	Illiquid	3.00
191	IN000327C030	GS20MAR2027C	-	20-Mar-27	Illiquid	Illiquid	3.00
192	IN000427C020	GS10APR2027C	-	10-Apr-27	Illiquid	Illiquid	3.00
193	IN000427C012	GS26APR2027C	-	26-Apr-27	Illiquid	Illiquid	3.00
194	IN000527C019	GS10MAY2027C	-	10-May-27	Illiquid	Illiquid	3.00
195	IN0020170026	6.79% GS 2027	6.79	15-May-27	Semi-Liquid	Semi-Liquid	3.00
196	IN000627C082	GS01JUN2027C	-	01-Jun-27	Illiquid	Illiquid	3.00
197	IN000627C017	GS07JUN2027C	-	07-Jun-27	Illiquid	Illiquid	3.00
198	IN000627C041	GS12JUN2027C	-	12-Jun-27	Illiquid	Illiquid	3.00
199	IN000627C058	GS15JUN2027C	-	15-Jun-27	Illiquid	Illiquid	3.00
200	IN000627C074	GS16JUN2027C	-	16-Jun-27	Illiquid	Illiquid	3.00
201	IN000627C033	GS17JUN2027C	-	17-Jun-27	Illiquid	Illiquid	3.00
202	IN0020220037	7.38% G.S. 2027	7.38	20-Jun-27	Liquid	Liquid	2.00
203	IN000627C066	GS23JUN2027C	-	23-Jun-27	Illiquid	Illiquid	3.00
204	IN000627C025	GS30JUN2027C	-	30-Jun-27	Illiquid	Illiquid	3.00
205	IN000727C015	GS02JUL2027C	-	02-Jul-27	Illiquid	Illiquid	3.00
206	IN0020070036	8.26% G.S. 2027	8.26	02-Aug-27	Illiquid	Illiquid	3.00
207	IN000827C013	GS10AUG2027C	-	10-Aug-27	Illiquid	Illiquid	3.00
208	IN000827C021	GS22AUG2027C	-	22-Aug-27	Illiquid	Illiquid	3.00
209	IN000927C011	GS09SEP2027C	-	09-Sep-27	Illiquid	Illiquid	3.00
210	IN000927C052	GS12SEP2027C	-	12-Sep-27	Illiquid	Illiquid	3.00
211	IN000927C029	GS15SEP2027C	-	15-Sep-27	Illiquid	Illiquid	3.00
212	IN000927C045	GS19SEP2027C	-	19-Sep-27	Illiquid	Illiquid	3.00
213	IN000927C037	GS20SEP2027C	-	20-Sep-27	Illiquid	Illiquid	3.00
214	IN0020070069	8.28% G.S. 2027	8.28	21-Sep-27	Semi-Liquid	Illiquid #	3.00
215	IN001027C027	GS10OCT2027C	-	10-Oct-27	Illiquid	Illiquid	3.00
216	IN001027C019	GS26OCT2027C	-	26-Oct-27	Illiquid	Illiquid	3.00
217	IN001127C017	GS10NOV2027C	-	10-Nov-27	Illiquid	Illiquid	3.00
218	IN001127C080	GS01DEC2027C	-	01-Dec-27	Illiquid	Illiquid	3.00
219	IN001127C015	GS07DEC2027C	-	07-Dec-27	Illiquid	Illiquid	3.00
220	IN001127C049	GS12DEC2027C	-	12-Dec-27	Illiquid	Illiquid	3.00
221	IN001127C056	GS15DEC2027C	-	15-Dec-27	Illiquid	Illiquid	3.00
222	IN001127C072	GS16DEC2027C	-	16-Dec-27	Illiquid	Illiquid	3.00
223	IN001127C031	GS17DEC2027C	-	17-Dec-27	Illiquid	Illiquid	3.00
224	IN001127C064	GS23DEC2027C	-	23-Dec-27	Illiquid	Illiquid	3.00
225	IN001127C023	GS31DEC2027C	-	31-Dec-27	Illiquid	Illiquid	3.00
226	IN000128C016	GS02JAN2028C	-	02-Jan-28	Illiquid	Illiquid	3.00
227	IN0020170174	7.17% G.S. 2028	7.17	08-Jan-28	Semi-Liquid	Semi-Liquid	3.00
228	IN0020220136	7.10% GOVT STOCK SGRB 2028	7.10	27-Jan-28	Illiquid	Illiquid	3.00
229	IN000228C014	GS10FEB2028C	-	10-Feb-28	Illiquid	Illiquid	3.00
230	IN000228C022	GS22FEB2028C	-	22-Feb-28	Illiquid	Illiquid	3.00
231	IN000328C012	GS09MAR2028C	-	09-Mar-28	Illiquid	Illiquid	3.00
232	IN000328C053	GS12MAR2028C	-	12-Mar-28	Illiquid	Illiquid	3.00
233	IN000328C020	GS15MAR2028C	-	15-Mar-28	Illiquid	Illiquid	3.00
234	IN000328C046	GS19MAR2028C	-	19-Mar-28	Illiquid	Illiquid	3.00
235	IN000328C038	GS20MAR2028C	-	20-Mar-28	Illiquid	Illiquid	3.00
236	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Illiquid	Illiquid	3.00
237	IN0020230010	7.06% G.S. 2028	7.06	10-Apr-28	Liquid	Liquid	2.00
238	IN000428C028	GS10APR2028C	-	10-Apr-28	Illiquid	Illiquid	3.00
239	IN000428C010	GS26APR2028C	-	26-Apr-28	Illiquid	Illiquid	3.00
240	IN000528C017	GS10MAY2028C	-	10-May-28	Illiquid	Illiquid	3.00
241	IN000628C080	GS01JUN2028C	-	01-Jun-28	Illiquid	Illiquid	5.00
242	IN0020140011	8.60% G.S. 2028	8.60	02-Jun-28	Semi-Liquid	Illiquid #	5.00
243	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	Illiquid	5.00
244	IN000628C015	GS07JUN2028C	-	07-Jun-28	Illiquid	Illiquid	5.00
245	IN000628C049	GS12JUN2028C	-	12-Jun-28	Illiquid	Illiquid	5.00
246	IN000628C056	GS15JUN2028C	-	15-Jun-28	Illiquid	Illiquid	5.00
247	IN000628C072	GS16JUN2028C	-	16-Jun-28	Illiquid	Illiquid	5.00
248	IN000628C031	GS17JUN2028C	-	17-Jun-28	Illiquid	Illiquid	5.00
249	IN000628C064	GS23JUN2028C	-	23-Jun-28	Illiquid	Illiquid	5.00
250	IN000628C023	GS30JUN2028C	-	30-Jun-28	Illiquid	Illiquid	5.00
251	IN000728C013	GS02JUL2028C	-	02-Jul-28	Illiquid	Illiquid	5.00
252	IN000828C011	GS10AUG2028C	-	10-Aug-28	Illiquid	Illiquid	5.00
253	IN000828C029	GS22AUG2028C	-	22-Aug-28	Illiquid	Illiquid	5.00
254	IN000928C019	GS09SEP2028C	-	09-Sep-28	Illiquid	Illiquid	5.00
255	IN000928C050	GS12SEP2028C	-	12-Sep-28	Illiquid	Illiquid	5.00
256	IN000928C027	GS15SEP2028C	-	15-Sep-28	Illiquid	Illiquid	5.00
257	IN000928C043	GS19SEP2028C	-	19-Sep-28	Illiquid	Illiquid	5.00
258	IN000928C035	GS20SEP2028C	-	20-Sep-28	Illiquid	Illiquid	5.00
259	IN0020210160	GOI FLOATING RATE BOND 2028	4.04	04-Oct-28	N/A	N/A	7.00
260	IN001028C025	GS10OCT2028C	-	10-Oct-28	Illiquid	Illiquid	5.00
261	IN001028C017	GS26OCT2028C	-	26-Oct-28	Illiquid	Illiquid	5.00
262	IN001128C015	GS10NOV2028C	-	10-Nov-28	Illiquid	Illiquid	5.00
263	IN001128C088	GS01DEC2028C	-	01-Dec-28	Illiquid	Illiquid	5.00
264	IN001128C013	GS07DEC2028C	-	07-Dec-28	Illiquid	Illiquid	5.00
265	IN001128C047	GS12DEC2028C	-	12-Dec-28	Illiquid	Illiquid	5.00
266	IN001128C054	GS15DEC2028C	-	15-Dec-28	Illiquid	Illiquid	5.00
267	IN001128C070	GS16DEC2028C	-	16-Dec-28	Illiquid	Illiquid	5.00
268	IN001128C039	GS17DEC2028C	-	17-Dec-28	Illiquid	Illiquid	5.00
269	IN001128C062	GS23DEC2028C	-	23-Dec-28	Illiquid	Illiquid	5.00
270	IN001128C021	GS31DEC2028C	-	31-Dec-28	Illiquid	Illiquid	5.00
271	IN000129C014	GS02JAN2029C	-	02-Jan-29	Illiquid	Illiquid	5.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
272	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Semi-Liquid	Illiquid #	5.00
273	IN000229C012	GS10FEB2029C	-	10-Feb-29	Illiquid	Illiquid	5.00
274	IN000229C020	GS22FEB2029C	-	22-Feb-29	Illiquid	Illiquid	5.00
275	IN000329C010	GS09MAR2029C	-	09-Mar-29	Illiquid	Illiquid	5.00
276	IN000329C051	GS12MAR2029C	-	12-Mar-29	Illiquid	Illiquid	5.00
277	IN000329C028	GS15MAR2029C	-	15-Mar-29	Illiquid	Illiquid	5.00
278	IN000329C044	GS19MAR2029C	-	19-Mar-29	Illiquid	Illiquid	5.00
279	IN0020150069	7.59% G.S. 2029	7.59	20-Mar-29	Semi-Liquid	Semi-Liquid	4.00
280	IN000329C036	GS20MAR2029C	-	20-Mar-29	Illiquid	Illiquid	5.00
281	IN000429C026	GS10APR2029C	-	10-Apr-29	Illiquid	Illiquid	5.00
282	IN0020220011	7.10% G.S. 2029	7.10	18-Apr-29	Liquid	Liquid	3.00
283	IN000429C018	GS26APR2029C	-	26-Apr-29	Illiquid	Illiquid	5.00
284	IN000529C015	GS10MAY2029C	-	10-May-29	Illiquid	Illiquid	5.00
285	IN000629C088	GS01JUN2029C	-	01-Jun-29	Illiquid	Illiquid	5.00
286	IN000629C013	GS07JUN2029C	-	07-Jun-29	Illiquid	Illiquid	5.00
287	IN000629C047	GS12JUN2029C	-	12-Jun-29	Illiquid	Illiquid	5.00
288	IN000629C054	GS15JUN2029C	-	15-Jun-29	Illiquid	Illiquid	5.00
289	IN000629C070	GS16JUN2029C	-	16-Jun-29	Illiquid	Illiquid	5.00
290	IN000629C039	GS17JUN2029C	-	17-Jun-29	Illiquid	Illiquid	5.00
291	IN000629C062	GS23JUN2029C	-	23-Jun-29	Illiquid	Illiquid	5.00
292	IN000629C021	GS30JUN2029C	-	30-Jun-29	Illiquid	Illiquid	5.00
293	IN000729C011	GS02JUL2029C	-	02-Jul-29	Illiquid	Illiquid	5.00
294	IN000829C019	GS10AUG2029C	-	10-Aug-29	Illiquid	Illiquid	5.00
295	IN000829C027	GS22AUG2029C	-	22-Aug-29	Illiquid	Illiquid	5.00
296	IN000929C017	GS09SEP2029C	-	09-Sep-29	Illiquid	Illiquid	5.00
297	IN000929C058	GS12SEP2029C	-	12-Sep-29	Illiquid	Illiquid	5.00
298	IN000929C025	GS15SEP2029C	-	15-Sep-29	Illiquid	Illiquid	5.00
299	IN000929C041	GS19SEP2029C	-	19-Sep-29	Illiquid	Illiquid	5.00
300	IN000929C033	GS20SEP2029C	-	20-Sep-29	Illiquid	Illiquid	5.00
301	IN0020190362	6.45% G.S. 2029	6.45	07-Oct-29	Semi-Liquid	Semi-Liquid	4.00
302	IN001029C023	GS10OCT2029C	-	10-Oct-29	Illiquid	Illiquid	5.00
303	IN001029C015	GS26OCT2029C	-	26-Oct-29	Illiquid	Illiquid	5.00
304	IN001129C013	GS10NOV2029C	-	10-Nov-29	Illiquid	Illiquid	5.00
305	IN001229C086	GS01DEC2029C	-	01-Dec-29	Illiquid	Illiquid	5.00
306	IN001229C011	GS07DEC2029C	-	07-Dec-29	Illiquid	Illiquid	5.00
307	IN001229C045	GS12DEC2029C	-	12-Dec-29	Illiquid	Illiquid	5.00
308	IN001229C052	GS15DEC2029C	-	15-Dec-29	Illiquid	Illiquid	5.00
309	IN001229C078	GS16DEC2029C	-	16-Dec-29	Illiquid	Illiquid	5.00
310	IN001229C037	GS17DEC2029C	-	17-Dec-29	Illiquid	Illiquid	5.00
311	IN001229C060	GS23DEC2029C	-	23-Dec-29	Illiquid	Illiquid	5.00
312	IN0020160118	6.79% G.S. 2029	6.79	26-Dec-29	Semi-Liquid	Semi-Liquid	4.00
313	IN001229C029	GS31DEC2029C	-	31-Dec-29	Illiquid	Illiquid	5.00
314	IN000130C012	GS02JAN2030C	-	02-Jan-30	Illiquid	Illiquid	5.00
315	IN000230C010	GS10FEB2030C	-	10-Feb-30	Illiquid	Illiquid	5.00
316	IN000230C028	GS22FEB2030C	-	22-Feb-30	Illiquid	Illiquid	5.00
317	IN000330C018	GS09MAR2030C	-	09-Mar-30	Illiquid	Illiquid	5.00
318	IN000330C059	GS12MAR2030C	-	12-Mar-30	Illiquid	Illiquid	5.00
319	IN000330C026	GS15MAR2030C	-	15-Mar-30	Illiquid	Illiquid	5.00
320	IN000330C042	GS19MAR2030C	-	19-Mar-30	Illiquid	Illiquid	5.00
321	IN0020150028	7.88% G.S. 2030	7.88	19-Mar-30	Semi-Liquid	Illiquid #	5.00
322	IN000330C034	GS20MAR2030C	-	20-Mar-30	Illiquid	Illiquid	5.00
323	IN000430C024	GS10APR2030C	-	10-Apr-30	Illiquid	Illiquid	5.00
324	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Liquid	Liquid	3.00
325	IN000430C016	GS26APR2030C	-	26-Apr-30	Illiquid	Illiquid	5.00
326	IN0020160019	7.61% G.S. 2030	7.61	09-May-30	Illiquid	Illiquid	5.00
327	IN000530C013	GS10MAY2030C	-	10-May-30	Illiquid	Illiquid	5.00
328	IN0020200070	5.79% G.S. 2030	5.79	11-May-30	Illiquid	Illiquid	5.00
329	IN000630C086	GS01JUN2030C	-	01-Jun-30	Illiquid	Illiquid	5.00
330	IN000630C011	GS07JUN2030C	-	07-Jun-30	Illiquid	Illiquid	5.00
331	IN000630C045	GS12JUN2030C	-	12-Jun-30	Illiquid	Illiquid	5.00
332	IN000630C052	GS15JUN2030C	-	15-Jun-30	Illiquid	Illiquid	5.00
333	IN000630C078	GS16JUN2030C	-	16-Jun-30	Illiquid	Illiquid	5.00
334	IN000630C037	GS17JUN2030C	-	17-Jun-30	Illiquid	Illiquid	5.00
335	IN000630C060	GS23JUN2030C	-	23-Jun-30	Illiquid	Illiquid	5.00
336	IN000630C029	GS30JUN2030C	-	30-Jun-30	Illiquid	Illiquid	5.00
337	IN000730C019	GS02JUL2030C	-	02-Jul-30	Illiquid	Illiquid	5.00
338	IN0020200153	5.77% G.S. 2030	5.77	03-Aug-30	Illiquid	Illiquid	5.00
339	IN000830C017	GS10AUG2030C	-	10-Aug-30	Illiquid	Illiquid	5.00
340	IN000830C025	GS22AUG2030C	-	22-Aug-30	Illiquid	Illiquid	5.00
341	IN000930C015	GS09SEP2030C	-	09-Sep-30	Illiquid	Illiquid	5.00
342	IN000930C056	GS12SEP2030C	-	12-Sep-30	Illiquid	Illiquid	5.00
343	IN000930C023	GS15SEP2030C	-	15-Sep-30	Illiquid	Illiquid	5.00
344	IN000930C049	GS19SEP2030C	-	19-Sep-30	Illiquid	Illiquid	5.00
345	IN000930C031	GS20SEP2030C	-	20-Sep-30	Illiquid	Illiquid	5.00
346	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	Illiquid	5.00
347	IN001030C021	GS10OCT2030C	-	10-Oct-30	Illiquid	Illiquid	5.00
348	IN001030C013	GS26OCT2030C	-	26-Oct-30	Illiquid	Illiquid	5.00
349	IN001130C011	GS10NOV2030C	-	10-Nov-30	Illiquid	Illiquid	5.00
350	IN0020200294	5.85% G.S. 2030	5.85	01-Dec-30	Illiquid	Illiquid	5.00
351	IN001230C084	GS01DEC2030C	-	01-Dec-30	Illiquid	Illiquid	5.00
352	IN0020110055	8.97% GOVT. STOCK 2030	8.97	05-Dec-30	Illiquid	Illiquid	5.00
353	IN001230C019	GS07DEC2030C	-	07-Dec-30	Illiquid	Illiquid	5.00
354	IN001230C043	GS12DEC2030C	-	12-Dec-30	Illiquid	Illiquid	5.00
355	IN001230C050	GS15DEC2030C	-	15-Dec-30	Illiquid	Illiquid	5.00
356	IN001230C076	GS16DEC2030C	-	16-Dec-30	Illiquid	Illiquid	5.00
357	IN001230C035	GS17DEC2030C	-	17-Dec-30	Illiquid	Illiquid	5.00
358	IN001230C068	GS23DEC2030C	-	23-Dec-30	Illiquid	Illiquid	5.00
359	IN001230C027	GS31DEC2030C	-	31-Dec-30	Illiquid	Illiquid	5.00
360	IN000131C010	GS02JAN2031C	-	02-Jan-31	Illiquid	Illiquid	5.00
361	IN000231C018	GS10FEB2031C	-	10-Feb-31	Illiquid	Illiquid	5.00
362	IN000231C026	GS22FEB2031C	-	22-Feb-31	Illiquid	Illiquid	5.00
363	IN000331C016	GS09MAR2031C	-	09-Mar-31	Illiquid	Illiquid	5.00
364	IN000331C057	GS12MAR2031C	-	12-Mar-31	Illiquid	Illiquid	5.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
365	IN000331C024	GS15MAR2031C	-	15-Mar-31	Illiquid	Illiquid	5.00
366	IN000331C040	GS19MAR2031C	-	19-Mar-31	Illiquid	Illiquid	5.00
367	IN000331C032	GS20MAR2031C	-	20-Mar-31	Illiquid	Illiquid	5.00
368	IN000431C022	GS10APR2031C	-	10-Apr-31	Illiquid	Illiquid	5.00
369	IN000431C014	GS26APR2031C	-	26-Apr-31	Illiquid	Illiquid	5.00
370	IN000531C011	GS10MAY2031C	-	10-May-31	Illiquid	Illiquid	5.00
371	IN000631C084	GS01JUN2031C	-	01-Jun-31	Illiquid	Illiquid	5.00
372	IN000631C019	GS07JUN2031C	-	07-Jun-31	Illiquid	Illiquid	5.00
373	IN000631C043	GS12JUN2031C	-	12-Jun-31	Illiquid	Illiquid	5.00
374	IN000631C050	GS15JUN2031C	-	15-Jun-31	Illiquid	Illiquid	5.00
375	IN000631C076	GS16JUN2031C	-	16-Jun-31	Illiquid	Illiquid	5.00
376	IN000631C035	GS17JUN2031C	-	17-Jun-31	Illiquid	Illiquid	5.00
377	IN000631C068	GS23JUN2031C	-	23-Jun-31	Illiquid	Illiquid	5.00
378	IN000631C027	GS30JUN2031C	-	30-Jun-31	Illiquid	Illiquid	5.00
379	IN000731C017	GS02JUL2031C	-	02-Jul-31	Illiquid	Illiquid	5.00
380	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Semi-Liquid	Semi-Liquid	4.00
381	IN000831C015	GS10AUG2031C	-	10-Aug-31	Illiquid	Illiquid	5.00
382	IN000831C023	GS22AUG2031C	-	22-Aug-31	Illiquid	Illiquid	5.00
383	IN000931C013	GS09SEP2031C	-	09-Sep-31	Illiquid	Illiquid	5.00
384	IN000931C054	GS12SEP2031C	-	12-Sep-31	Illiquid	Illiquid	5.00
385	IN000931C021	GS15SEP2031C	-	15-Sep-31	Illiquid	Illiquid	5.00
386	IN0020170042	6.68% G.S. 2031	6.68	17-Sep-31	Semi-Liquid	Semi-Liquid	4.00
387	IN000931C047	GS19SEP2031C	-	19-Sep-31	Semi-Liquid	Semi-Liquid	4.00
388	IN000931C039	GS20SEP2031C	-	20-Sep-31	Illiquid	Illiquid	5.00
389	IN001031C029	GS10OCT2031C	-	10-Oct-31	Illiquid	Illiquid	5.00
390	IN001031C011	GS26OCT2031C	-	26-Oct-31	Illiquid	Illiquid	5.00
391	IN001131C019	GS10NOV2031C	-	10-Nov-31	Illiquid	Illiquid	5.00
392	IN001231C082	GS01DEC2031C	-	01-Dec-31	Illiquid	Illiquid	5.00
393	IN001231C017	GS07DEC2031C	-	07-Dec-31	Illiquid	Illiquid	5.00
394	IN0020180041	GOI FLOATING RATE BOND 2031	4.81	07-Dec-31	N/A	N/A	9.00
395	IN001231C041	GS12DEC2031C	-	12-Dec-31	Illiquid	Illiquid	5.00
396	IN001231C058	GS15DEC2031C	-	15-Dec-31	Illiquid	Illiquid	5.00
397	IN001231C074	GS16DEC2031C	-	16-Dec-31	Illiquid	Illiquid	5.00
398	IN001231C033	GS17DEC2031C	-	17-Dec-31	Illiquid	Illiquid	5.00
399	IN001231C066	GS23DEC2031C	-	23-Dec-31	Illiquid	Illiquid	5.00
400	IN001231C025	GS31DEC2031C	-	31-Dec-31	Illiquid	Illiquid	5.00
401	IN000132C018	GS02JAN2032C	-	02-Jan-32	Illiquid	Illiquid	5.00
402	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	Liquid	3.00
403	IN000232C016	GS10FEB2032C	-	10-Feb-32	Illiquid	Illiquid	5.00
404	IN0020060086	8.28% G.S. 2032	8.28	15-Feb-32	Semi-Liquid	Semi-Liquid	4.00
405	IN000232C024	GS22FEB2032C	-	22-Feb-32	Illiquid	Illiquid	5.00
406	IN000332C014	GS09MAR2032C	-	09-Mar-32	Illiquid	Illiquid	5.00
407	IN000332C055	GS12MAR2032C	-	12-Mar-32	Illiquid	Illiquid	5.00
408	IN000332C022	GS15MAR2032C	-	15-Mar-32	Illiquid	Illiquid	5.00
409	IN000332C048	GS19MAR2032C	-	19-Mar-32	Semi-Liquid	Semi-Liquid	4.00
410	IN000332C030	GS20MAR2032C	-	20-Mar-32	Illiquid	Illiquid	5.00
411	IN000432C020	GS10APR2032C	-	10-Apr-32	Illiquid	Illiquid	5.00
412	IN000432C012	GS26APR2032C	-	26-Apr-32	Illiquid	Illiquid	5.00
413	IN000532C019	GS10MAY2032C	-	10-May-32	Illiquid	Illiquid	5.00
414	IN000632C082	GS01JUN2032C	-	01-Jun-32	Illiquid	Illiquid	5.00
415	IN000632C017	GS07JUN2032C	-	07-Jun-32	Illiquid	Illiquid	5.00
416	IN000632C041	GS12JUN2032C	-	12-Jun-32	Illiquid	Illiquid	5.00
417	IN000632C058	GS15JUN2032C	-	15-Jun-32	Illiquid	Illiquid	5.00
418	IN000632C074	GS16JUN2032C	-	16-Jun-32	Illiquid	Illiquid	5.00
419	IN000632C033	GS17JUN2032C	-	17-Jun-32	Illiquid	Illiquid	5.00
420	IN000632C066	GS23JUN2032C	-	23-Jun-32	Illiquid	Illiquid	5.00
421	IN000632C025	GS30JUN2032C	-	30-Jun-32	Illiquid	Illiquid	5.00
422	IN000732C015	GS02JUL2032C	-	02-Jul-32	Illiquid	Illiquid	5.00
423	IN0020070044	8.32% GOVT. STOCK 2032	8.32	02-Aug-32	Semi-Liquid	Semi-Liquid	4.00
424	IN000832C013	GS10AUG2032C	-	10-Aug-32	Illiquid	Illiquid	5.00
425	IN000832C021	GS22AUG2032C	-	22-Aug-32	Illiquid	Illiquid	5.00
426	IN0020200060	7.26% GS 2032	7.26	22-Aug-32	Liquid	Liquid	3.00
427	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	Semi-Liquid	Semi-Liquid	4.00
428	IN000932C011	GS09SEP2032C	-	09-Sep-32	Illiquid	Illiquid	5.00
429	IN000932C052	GS12SEP2032C	-	12-Sep-32	Illiquid	Illiquid	5.00
430	IN000932C029	GS15SEP2032C	-	15-Sep-32	Illiquid	Illiquid	5.00
431	IN000932C045	GS19SEP2032C	-	19-Sep-32	Semi-Liquid	Semi-Liquid	4.00
432	IN000932C037	GS20SEP2032C	-	20-Sep-32	Illiquid	Illiquid	5.00
433	IN0020070077	8.33% GOVT. STOCK 2032	8.33	21-Sep-32	Illiquid	Illiquid	5.00
434	IN001032C027	GS10OCT2032C	-	10-Oct-32	Illiquid	Illiquid	5.00
435	IN001032C019	GS26OCT2032C	-	26-Oct-32	Illiquid	Illiquid	5.00
436	IN001132C017	GS10NOV2032C	-	10-Nov-32	Illiquid	Illiquid	5.00
437	IN001232C080	GS01DEC2032C	-	01-Dec-32	Illiquid	Illiquid	5.00
438	IN001232C015	GS07DEC2032C	-	07-Dec-32	Illiquid	Illiquid	5.00
439	IN001232C049	GS12DEC2032C	-	12-Dec-32	Illiquid	Illiquid	5.00
440	IN001232C056	GS15DEC2032C	-	15-Dec-32	Illiquid	Illiquid	5.00
441	IN001232C072	GS16DEC2032C	-	16-Dec-32	Illiquid	Illiquid	5.00
442	IN001232C031	GS17DEC2032C	-	17-Dec-32	Illiquid	Illiquid	5.00
443	IN001232C064	GS23DEC2032C	-	23-Dec-32	Illiquid	Illiquid	5.00
444	IN001232C023	GS31DEC2032C	-	31-Dec-32	Illiquid	Illiquid	5.00
445	IN000133C016	GS02JAN2033C	-	02-Jan-33	Illiquid	Illiquid	5.00
446	IN0020220144	7.29% GOVT STOCK SGrB 2033	7.29	27-Jan-33	Semi-Liquid	Illiquid #	5.00
447	IN0020220151	7.26% GOVT STOCK 2033	7.26	06-Feb-33	Liquid	Liquid	3.00
448	IN000233C014	GS10FEB2033C	-	10-Feb-33	Illiquid	Illiquid	5.00
449	IN000233C022	GS22FEB2033C	-	22-Feb-33	Illiquid	Illiquid	5.00
450	IN000333C012	GS09MAR2033C	-	09-Mar-33	Illiquid	Illiquid	5.00
451	IN000333C053	GS12MAR2033C	-	12-Mar-33	Illiquid	Illiquid	5.00
452	IN000333C020	GS15MAR2033C	-	15-Mar-33	Illiquid	Illiquid	5.00
453	IN000333C046	GS19MAR2033C	-	19-Mar-33	Semi-Liquid	Semi-Liquid	4.00
454	IN000333C038	GS20MAR2033C	-	20-Mar-33	Illiquid	Illiquid	5.00
455	IN000433C028	GS10APR2033C	-	10-Apr-33	Illiquid	Illiquid	5.00
456	IN000433C010	GS26APR2033C	-	26-Apr-33	Illiquid	Illiquid	5.00
457	IN000533C017	GS10MAY2033C	-	10-May-33	Illiquid	Illiquid	5.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
458	IN000633C080	GS01JUN2033C	-	01-Jun-33	Illiquid	Illiquid	8.00
459	IN000633C015	GS07JUN2033C	-	07-Jun-33	Illiquid	Illiquid	8.00
460	IN000633C049	GS12JUN2033C	-	12-Jun-33	Illiquid	Illiquid	8.00
461	IN000633C056	GS15JUN2033C	-	15-Jun-33	Illiquid	Illiquid	8.00
462	IN000633C072	GS16JUN2033C	-	16-Jun-33	Illiquid	Illiquid	8.00
463	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Illiquid	Illiquid	6.00
464	IN000633C031	GS17JUN2033C	-	17-Jun-33	Illiquid	Illiquid	8.00
465	IN000633C064	GS23JUN2033C	-	23-Jun-33	Illiquid	Illiquid	8.00
466	IN000633C023	GS30JUN2033C	-	30-Jun-33	Illiquid	Illiquid	8.00
467	IN000733C013	GS02JUL2033C	-	02-Jul-33	Illiquid	Illiquid	8.00
468	IN000833C011	GS10AUG2033C	-	10-Aug-33	Illiquid	Illiquid	8.00
469	IN000833C029	GS22AUG2033C	-	22-Aug-33	Illiquid	Illiquid	8.00
470	IN000933C019	GS09SEP2033C	-	09-Sep-33	Illiquid	Illiquid	8.00
471	IN000933C050	GS12SEP2033C	-	12-Sep-33	Illiquid	Illiquid	8.00
472	IN000933C027	GS15SEP2033C	-	15-Sep-33	Illiquid	Illiquid	8.00
473	IN000933C043	GS19SEP2033C	-	19-Sep-33	Semi-Liquid	Semi-Liquid	6.00
474	IN000933C035	GS20SEP2033C	-	20-Sep-33	Illiquid	Illiquid	8.00
475	IN0020200120	GOI FLOATING RATE BOND 2033	4.62	22-Sep-33	N/A	N/A	9.00
476	IN001033C025	GS10OCT2033C	-	10-Oct-33	Illiquid	Illiquid	8.00
477	IN001033C017	GS26OCT2033C	-	26-Oct-33	Illiquid	Illiquid	8.00
478	IN0020140052	8.24% G.S. 2033	8.24	10-Nov-33	Semi-Liquid	Semi-Liquid	5.00
479	IN001133C015	GS10NOV2033C	-	10-Nov-33	Illiquid	Illiquid	8.00
480	IN001133P017	8.24%GS10NOV2033P	-	10-Nov-33	Illiquid	Illiquid	8.00
481	IN001233C088	GS01DEC2033C	-	01-Dec-33	Illiquid	Illiquid	8.00
482	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Illiquid	Illiquid	6.00
483	IN001233C013	GS07DEC2033C	-	07-Dec-33	Illiquid	Illiquid	8.00
484	IN001233C047	GS12DEC2033C	-	12-Dec-33	Illiquid	Illiquid	8.00
485	IN001233C054	GS15DEC2033C	-	15-Dec-33	Illiquid	Illiquid	8.00
486	IN001233C070	GS16DEC2033C	-	16-Dec-33	Illiquid	Illiquid	8.00
487	IN001233C039	GS17DEC2033C	-	17-Dec-33	Illiquid	Illiquid	8.00
488	IN001233C062	GS23DEC2033C	-	23-Dec-33	Illiquid	Illiquid	8.00
489	IN001233C021	GS31DEC2033C	-	31-Dec-33	Illiquid	Illiquid	8.00
490	IN000134C014	GS02JAN2034C	-	02-Jan-34	Illiquid	Illiquid	8.00
491	IN000234C012	GS10FEB2034C	-	10-Feb-34	Illiquid	Illiquid	8.00
492	IN000234C020	GS22FEB2034C	-	22-Feb-34	Illiquid	Illiquid	8.00
493	IN000334C010	GS09MAR2034C	-	09-Mar-34	Illiquid	Illiquid	8.00
494	IN000334C051	GS12MAR2034C	-	12-Mar-34	Illiquid	Illiquid	8.00
495	IN000334C028	GS15MAR2034C	-	15-Mar-34	Illiquid	Illiquid	8.00
496	IN000334C044	GS19MAR2034C	-	19-Mar-34	Semi-Liquid	Semi-Liquid	6.00
497	IN000334C036	GS20MAR2034C	-	20-Mar-34	Illiquid	Illiquid	8.00
498	IN000434C026	GS10APR2034C	-	10-Apr-34	Illiquid	Illiquid	8.00
499	IN000434C018	GS26APR2034C	-	26-Apr-34	Illiquid	Illiquid	8.00
500	IN000634C088	GS01JUN2034C	-	01-Jun-34	Illiquid	Illiquid	8.00
501	IN000634C013	GS07JUN2034C	-	07-Jun-34	Illiquid	Illiquid	8.00
502	IN000634C047	GS12JUN2034C	-	12-Jun-34	Illiquid	Illiquid	8.00
503	IN000634C054	GS15JUN2034C	-	15-Jun-34	Illiquid	Illiquid	8.00
504	IN000634C070	GS16JUN2034C	-	16-Jun-34	Illiquid	Illiquid	8.00
505	IN000634C039	GS17JUN2034C	-	17-Jun-34	Illiquid	Illiquid	8.00
506	IN000634C062	GS23JUN2034C	-	23-Jun-34	Illiquid	Illiquid	8.00
507	IN000634C021	GS30JUN2034C	-	30-Jun-34	Illiquid	Illiquid	8.00
508	IN000734C011	GS02JUL2034C	-	02-Jul-34	Illiquid	Illiquid	8.00
509	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Semi-Liquid	Illiquid #	6.00
510	IN000834C019	GS10AUG2034C	-	10-Aug-34	Illiquid	Illiquid	8.00
511	IN000834P011	7.5%GS10AUG2034P	-	10-Aug-34	Illiquid	Illiquid	8.00
512	IN000834C027	GS22AUG2034C	-	22-Aug-34	Illiquid	Illiquid	8.00
513	IN000934C017	GS09SEP2034C	-	09-Sep-34	Illiquid	Illiquid	8.00
514	IN000934C058	GS12SEP2034C	-	12-Sep-34	Illiquid	Illiquid	8.00
515	IN000934C025	GS15SEP2034C	-	15-Sep-34	Illiquid	Illiquid	8.00
516	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Semi-Liquid	Semi-Liquid	5.00
517	IN000934C041	GS19SEP2034C	-	19-Sep-34	Semi-Liquid	Semi-Liquid	6.00
518	IN000934C033	GS20SEP2034C	-	20-Sep-34	Illiquid	Illiquid	8.00
519	IN001034C023	GS10OCT2034C	-	10-Oct-34	Illiquid	Illiquid	8.00
520	IN001034C015	GS26OCT2034C	-	26-Oct-34	Illiquid	Illiquid	8.00
521	IN0020210137	GOI FRB 2034	4.68	30-Oct-34	N/A	N/A	9.00
522	IN001234C086	GS01DEC2034C	-	01-Dec-34	Illiquid	Illiquid	8.00
523	IN001234C011	GS07DEC2034C	-	07-Dec-34	Illiquid	Illiquid	8.00
524	IN001234C045	GS12DEC2034C	-	12-Dec-34	Illiquid	Illiquid	8.00
525	IN001234C052	GS15DEC2034C	-	15-Dec-34	Illiquid	Illiquid	8.00
526	IN001234C078	GS16DEC2034C	-	16-Dec-34	Illiquid	Illiquid	8.00
527	IN001234C037	GS17DEC2034C	-	17-Dec-34	Illiquid	Illiquid	8.00
528	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Semi-Liquid	Illiquid #	6.00
529	IN001234C060	GS23DEC2034C	-	23-Dec-34	Illiquid	Illiquid	8.00
530	IN001234C029	GS31DEC2034C	-	31-Dec-34	Illiquid	Illiquid	8.00
531	IN000135C011	GS02JAN2035C	-	02-Jan-35	Illiquid	Illiquid	8.00
532	IN000235C019	GS22FEB2035C	-	22-Feb-35	Illiquid	Illiquid	8.00
533	IN000335C017	GS09MAR2035C	-	09-Mar-35	Illiquid	Illiquid	8.00
534	IN000335C058	GS12MAR2035C	-	12-Mar-35	Illiquid	Illiquid	8.00
535	IN000335C025	GS15MAR2035C	-	15-Mar-35	Illiquid	Illiquid	8.00
536	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Illiquid	Illiquid	6.00
537	IN000335C041	GS19MAR2035C	-	19-Mar-35	Semi-Liquid	Semi-Liquid	6.00
538	IN000335C033	GS20MAR2035C	-	20-Mar-35	Illiquid	Illiquid	8.00
539	IN000435C023	GS10APR2035C	-	10-Apr-35	Illiquid	Illiquid	8.00
540	IN000435C015	GS26APR2035C	-	26-Apr-35	Illiquid	Illiquid	8.00
541	IN000635C085	GS01JUN2035C	-	01-Jun-35	Illiquid	Illiquid	8.00
542	IN000635C010	GS07JUN2035C	-	07-Jun-35	Illiquid	Illiquid	8.00
543	IN000635C044	GS12JUN2035C	-	12-Jun-35	Illiquid	Illiquid	8.00
544	IN000635C051	GS15JUN2035C	-	15-Jun-35	Illiquid	Illiquid	8.00
545	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Semi-Liquid	Semi-Liquid	5.00
546	IN000635C077	GS16JUN2035C	-	16-Jun-35	Illiquid	Illiquid	8.00
547	IN000635C036	GS17JUN2035C	-	17-Jun-35	Illiquid	Illiquid	8.00
548	IN000635C069	GS23JUN2035C	-	23-Jun-35	Illiquid	Illiquid	8.00
549	IN000635C028	GS30JUN2035C	-	30-Jun-35	Illiquid	Illiquid	8.00
550	IN000735C018	GS02JUL2035C	-	02-Jul-35	Illiquid	Illiquid	8.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
551	IN000835C016	GS22AUG2035C	-	22-Aug-35	Illiquid	Illiquid	8.00
552	IN0020050012	7.40% G.S. 2035	7.40	09-Sep-35	Semi-Liquid	Semi-Liquid	5.00
553	IN000935C014	GS09SEP2035C	-	09-Sep-35	Illiquid	Illiquid	8.00
554	IN000935P016	7.44%GS09SEP2035P	-	09-Sep-35	Illiquid	Illiquid	8.00
555	IN000935C055	GS12SEP2035C	-	12-Sep-35	Illiquid	Illiquid	8.00
556	IN000935C022	GS15SEP2035C	-	15-Sep-35	Illiquid	Illiquid	8.00
557	IN000935C048	GS19SEP2035C	-	19-Sep-35	Semi-Liquid	Semi-Liquid	6.00
558	IN000935C030	GS20SEP2035C	-	20-Sep-35	Illiquid	Illiquid	8.00
559	IN001035C020	GS10OCT2035C	-	10-Oct-35	Illiquid	Illiquid	8.00
560	IN001035C012	GS26OCT2035C	-	26-Oct-35	Illiquid	Illiquid	8.00
561	IN001235C083	GS01DEC2035C	-	01-Dec-35	Illiquid	Illiquid	8.00
562	IN001235C018	GS07DEC2035C	-	07-Dec-35	Illiquid	Illiquid	8.00
563	IN001235C042	GS12DEC2035C	-	12-Dec-35	Illiquid	Illiquid	8.00
564	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Semi-Liquid	Semi-Liquid	5.00
565	IN001235C059	GS15DEC2035C	-	15-Dec-35	Illiquid	Illiquid	8.00
566	IN001235C075	GS16DEC2035C	-	16-Dec-35	Illiquid	Illiquid	8.00
567	IN001235C034	GS17DEC2035C	-	17-Dec-35	Illiquid	Illiquid	8.00
568	IN001235C067	GS23DEC2035C	-	23-Dec-35	Illiquid	Illiquid	8.00
569	IN001235C026	GS31DEC2035C	-	31-Dec-35	Illiquid	Illiquid	8.00
570	IN000136C019	GS02JAN2036C	-	02-Jan-36	Illiquid	Illiquid	8.00
571	IN000236C017	GS22FEB2036C	-	22-Feb-36	Illiquid	Illiquid	8.00
572	IN000336C049	GS12MAR2036C	-	12-Mar-36	Illiquid	Illiquid	8.00
573	IN000336C015	GS15MAR2036C	-	15-Mar-36	Illiquid	Illiquid	8.00
574	IN000336C031	GS19MAR2036C	-	19-Mar-36	Semi-Liquid	Semi-Liquid	6.00
575	IN000336C023	GS20MAR2036C	-	20-Mar-36	Illiquid	Illiquid	8.00
576	IN000436C021	GS10APR2036C	-	10-Apr-36	Illiquid	Illiquid	8.00
577	IN000436C013	GS26APR2036C	-	26-Apr-36	Illiquid	Illiquid	8.00
578	IN0020220029	7.54% G.S. 2036	7.54	23-May-36	Liquid	Liquid	3.00
579	IN000636C083	GS01JUN2036C	-	01-Jun-36	Illiquid	Illiquid	8.00
580	IN0020060045	8.33% GOVT. STOCK 2036	8.33	07-Jun-36	Semi-Liquid	Illiquid #	6.00
581	IN000636C018	GS07JUN2036C	-	07-Jun-36	Illiquid	Illiquid	8.00
582	IN000636P010	8.33%GS07JUN2036P	-	07-Jun-36	Illiquid	Illiquid	8.00
583	IN000636C042	GS12JUN2036C	-	12-Jun-36	Illiquid	Illiquid	8.00
584	IN000636C059	GS15JUN2036C	-	15-Jun-36	Illiquid	Illiquid	8.00
585	IN000636C075	GS16JUN2036C	-	16-Jun-36	Illiquid	Illiquid	8.00
586	IN000636C034	GS17JUN2036C	-	17-Jun-36	Illiquid	Illiquid	8.00
587	IN000636C067	GS23JUN2036C	-	23-Jun-36	Illiquid	Illiquid	8.00
588	IN000636C026	GS30JUN2036C	-	30-Jun-36	Illiquid	Illiquid	8.00
589	IN000736C016	GS02JUL2036C	-	02-Jul-36	Illiquid	Illiquid	8.00
590	IN000836C014	GS22AUG2036C	-	22-Aug-36	Illiquid	Illiquid	8.00
591	IN000936C046	GS12SEP2036C	-	12-Sep-36	Illiquid	Illiquid	8.00
592	IN000936C012	GS15SEP2036C	-	15-Sep-36	Illiquid	Illiquid	8.00
593	IN000936C038	GS19SEP2036C	-	19-Sep-36	Semi-Liquid	Semi-Liquid	6.00
594	IN000936C020	GS20SEP2036C	-	20-Sep-36	Illiquid	Illiquid	8.00
595	IN001036C028	GS10OCT2036C	-	10-Oct-36	Illiquid	Illiquid	8.00
596	IN001036C010	GS26OCT2036C	-	26-Oct-36	Illiquid	Illiquid	8.00
597	IN001236C073	GS01DEC2036C	-	01-Dec-36	Illiquid	Illiquid	8.00
598	IN001236C032	GS12DEC2036C	-	12-Dec-36	Illiquid	Illiquid	8.00
599	IN001236C040	GS15DEC2036C	-	15-Dec-36	Illiquid	Illiquid	8.00
600	IN001236C065	GS16DEC2036C	-	16-Dec-36	Illiquid	Illiquid	8.00
601	IN001236C024	GS17DEC2036C	-	17-Dec-36	Illiquid	Illiquid	8.00
602	IN0020220102	7.41% G.S. 2036	7.41	19-Dec-36	Liquid	Liquid	3.00
603	IN001236C057	GS23DEC2036C	-	23-Dec-36	Illiquid	Illiquid	8.00
604	IN001236C016	GS31DEC2036C	-	31-Dec-36	Illiquid	Illiquid	8.00
605	IN000137C017	GS02JAN2037C	-	02-Jan-37	Illiquid	Illiquid	8.00
606	IN000237C015	GS22FEB2037C	-	22-Feb-37	Illiquid	Illiquid	8.00
607	IN000337C047	GS12MAR2037C	-	12-Mar-37	Illiquid	Illiquid	8.00
608	IN000337C013	GS15MAR2037C	-	15-Mar-37	Illiquid	Illiquid	8.00
609	IN000337C039	GS19MAR2037C	-	19-Mar-37	Semi-Liquid	Semi-Liquid	6.00
610	IN000337C021	GS20MAR2037C	-	20-Mar-37	Illiquid	Illiquid	8.00
611	IN000437C029	GS10APR2037C	-	10-Apr-37	Illiquid	Illiquid	8.00
612	IN000437C011	GS26APR2037C	-	26-Apr-37	Illiquid	Illiquid	8.00
613	IN000637C073	GS01JUN2037C	-	01-Jun-37	Illiquid	Illiquid	8.00
614	IN000637C032	GS12JUN2037C	-	12-Jun-37	Illiquid	Illiquid	8.00
615	IN000637C040	GS15JUN2037C	-	15-Jun-37	Illiquid	Illiquid	8.00
616	IN000637C065	GS16JUN2037C	-	16-Jun-37	Illiquid	Illiquid	8.00
617	IN000637C024	GS17JUN2037C	-	17-Jun-37	Illiquid	Illiquid	8.00
618	IN000637C057	GS23JUN2037C	-	23-Jun-37	Illiquid	Illiquid	8.00
619	IN000637C016	GS30JUN2037C	-	30-Jun-37	Illiquid	Illiquid	8.00
620	IN000737C014	GS02JUL2037C	-	02-Jul-37	Illiquid	Illiquid	8.00
621	IN000837C012	GS22AUG2037C	-	22-Aug-37	Illiquid	Illiquid	8.00
622	IN000937C044	GS12SEP2037C	-	12-Sep-37	Illiquid	Illiquid	8.00
623	IN000937C010	GS15SEP2037C	-	15-Sep-37	Illiquid	Illiquid	8.00
624	IN000937C036	GS19SEP2037C	-	19-Sep-37	Semi-Liquid	Semi-Liquid	6.00
625	IN000937C028	GS20SEP2037C	-	20-Sep-37	Illiquid	Illiquid	8.00
626	IN001037C026	GS10OCT2037C	-	10-Oct-37	Illiquid	Illiquid	8.00
627	IN001037C018	GS26OCT2037C	-	26-Oct-37	Illiquid	Illiquid	8.00
628	IN001237C071	GS01DEC2037C	-	01-Dec-37	Illiquid	Illiquid	8.00
629	IN001237C030	GS12DEC2037C	-	12-Dec-37	Illiquid	Illiquid	8.00
630	IN001237C048	GS15DEC2037C	-	15-Dec-37	Illiquid	Illiquid	8.00
631	IN001237C063	GS16DEC2037C	-	16-Dec-37	Illiquid	Illiquid	8.00
632	IN001237C022	GS17DEC2037C	-	17-Dec-37	Illiquid	Illiquid	8.00
633	IN001237C055	GS23DEC2037C	-	23-Dec-37	Illiquid	Illiquid	8.00
634	IN001237C014	GS31DEC2037C	-	31-Dec-37	Illiquid	Illiquid	8.00
635	IN000138C015	GS02JAN2038C	-	02-Jan-38	Illiquid	Illiquid	8.00
636	IN000238C013	GS22FEB2038C	-	22-Feb-38	Illiquid	Illiquid	8.00
637	IN000338C045	GS12MAR2038C	-	12-Mar-38	Illiquid	Illiquid	8.00
638	IN000338C011	GS15MAR2038C	-	15-Mar-38	Illiquid	Illiquid	8.00
639	IN000338C037	GS19MAR2038C	-	19-Mar-38	Semi-Liquid	Semi-Liquid	6.00
640	IN000338C029	GS20MAR2038C	-	20-Mar-38	Illiquid	Illiquid	8.00
641	IN000438C027	GS10APR2038C	-	10-Apr-38	Illiquid	Illiquid	8.00
642	IN000438C019	GS26APR2038C	-	26-Apr-38	Illiquid	Illiquid	8.00
643	IN000638C071	GS01JUN2038C	-	01-Jun-38	Illiquid	Illiquid	11.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
644	IN000638C030	GS12JUN2038C	-	12-Jun-38	Illiquid	Illiquid	11.00
645	IN000638C048	GS15JUN2038C	-	15-Jun-38	Illiquid	Illiquid	11.00
646	IN000638C063	GS16JUN2038C	-	16-Jun-38	Illiquid	Illiquid	11.00
647	IN000638C022	GS17JUN2038C	-	17-Jun-38	Illiquid	Illiquid	11.00
648	IN000638C055	GS23JUN2038C	-	23-Jun-38	Illiquid	Illiquid	11.00
649	IN000638C014	GS30JUN2038C	-	30-Jun-38	Illiquid	Illiquid	11.00
650	IN000738C012	GS02JUL2038C	-	02-Jul-38	Illiquid	Illiquid	11.00
651	IN000838C010	GS22AUG2038C	-	22-Aug-38	Illiquid	Illiquid	11.00
652	IN000938C042	GS12SEP2038C	-	12-Sep-38	Illiquid	Illiquid	11.00
653	IN000938C018	GS15SEP2038C	-	15-Sep-38	Illiquid	Illiquid	11.00
654	IN000938C034	GS19SEP2038C	-	19-Sep-38	Semi-Liquid	Semi-Liquid	9.00
655	IN000938C026	GS20SEP2038C	-	20-Sep-38	Illiquid	Illiquid	11.00
656	IN001038C024	GS10OCT2038C	-	10-Oct-38	Illiquid	Illiquid	11.00
657	IN001038C016	GS26OCT2038C	-	26-Oct-38	Illiquid	Illiquid	11.00
658	IN001238C079	GS01DEC2038C	-	01-Dec-38	Illiquid	Illiquid	11.00
659	IN001238C038	GS12DEC2038C	-	12-Dec-38	Illiquid	Illiquid	11.00
660	IN001238C046	GS15DEC2038C	-	15-Dec-38	Illiquid	Illiquid	11.00
661	IN001238C061	GS16DEC2038C	-	16-Dec-38	Illiquid	Illiquid	11.00
662	IN001238C020	GS17DEC2038C	-	17-Dec-38	Illiquid	Illiquid	11.00
663	IN001238C053	GS23DEC2038C	-	23-Dec-38	Illiquid	Illiquid	11.00
664	IN001238C012	GS31DEC2038C	-	31-Dec-38	Illiquid	Illiquid	11.00
665	IN000139C013	GS02JAN2039C	-	02-Jan-39	Illiquid	Illiquid	11.00
666	IN0020080050	6.83% G.S. 2039	6.83	19-Jan-39	Semi-Liquid	Semi-Liquid	5.00
667	IN000239C011	GS22FEB2039C	-	22-Feb-39	Illiquid	Illiquid	11.00
668	IN000339C043	GS12MAR2039C	-	12-Mar-39	Illiquid	Illiquid	11.00
669	IN000339C019	GS15MAR2039C	-	15-Mar-39	Illiquid	Illiquid	11.00
670	IN000339C035	GS19MAR2039C	-	19-Mar-39	Semi-Liquid	Semi-Liquid	9.00
671	IN000339C027	GS20MAR2039C	-	20-Mar-39	Illiquid	Illiquid	11.00
672	IN000439C025	GS10APR2039C	-	10-Apr-39	Illiquid	Illiquid	11.00
673	IN000439C017	GS26APR2039C	-	26-Apr-39	Illiquid	Illiquid	11.00
674	IN000639C079	GS01JUN2039C	-	01-Jun-39	Illiquid	Illiquid	11.00
675	IN000639C038	GS12JUN2039C	-	12-Jun-39	Illiquid	Illiquid	11.00
676	IN000639C046	GS15JUN2039C	-	15-Jun-39	Illiquid	Illiquid	11.00
677	IN000639C061	GS16JUN2039C	-	16-Jun-39	Illiquid	Illiquid	11.00
678	IN000639C020	GS17JUN2039C	-	17-Jun-39	Illiquid	Illiquid	11.00
679	IN000639C053	GS23JUN2039C	-	23-Jun-39	Illiquid	Illiquid	11.00
680	IN000639C012	GS30JUN2039C	-	30-Jun-39	Illiquid	Illiquid	11.00
681	IN000739C010	GS02JUL2039C	-	02-Jul-39	Illiquid	Illiquid	11.00
682	IN000839C018	GS22AUG2039C	-	22-Aug-39	Illiquid	Illiquid	11.00
683	IN000939C040	GS12SEP2039C	-	12-Sep-39	Illiquid	Illiquid	11.00
684	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	Illiquid	Illiquid	7.00
685	IN000939C016	GS15SEP2039C	-	15-Sep-39	Illiquid	Illiquid	11.00
686	IN000939C032	GS19SEP2039C	-	19-Sep-39	Semi-Liquid	Semi-Liquid	9.00
687	IN000939C024	GS20SEP2039C	-	20-Sep-39	Illiquid	Illiquid	11.00
688	IN001039C022	GS10OCT2039C	-	10-Oct-39	Illiquid	Illiquid	11.00
689	IN001039C014	GS26OCT2039C	-	26-Oct-39	Illiquid	Illiquid	11.00
690	IN001239C077	GS01DEC2039C	-	01-Dec-39	Illiquid	Illiquid	11.00
691	IN001239C036	GS12DEC2039C	-	12-Dec-39	Illiquid	Illiquid	11.00
692	IN001239C044	GS15DEC2039C	-	15-Dec-39	Illiquid	Illiquid	11.00
693	IN001239C069	GS16DEC2039C	-	16-Dec-39	Illiquid	Illiquid	11.00
694	IN001239C028	GS17DEC2039C	-	17-Dec-39	Illiquid	Illiquid	11.00
695	IN001239C051	GS23DEC2039C	-	23-Dec-39	Illiquid	Illiquid	11.00
696	IN001239C010	GS31DEC2039C	-	31-Dec-39	Illiquid	Illiquid	11.00
697	IN000140C011	GS02JAN2040C	-	02-Jan-40	Illiquid	Illiquid	11.00
698	IN000240C019	GS22FEB2040C	-	22-Feb-40	Illiquid	Illiquid	11.00
699	IN000340C041	GS12MAR2040C	-	12-Mar-40	Illiquid	Illiquid	11.00
700	IN000340C017	GS15MAR2040C	-	15-Mar-40	Illiquid	Illiquid	11.00
701	IN000340C033	GS19MAR2040C	-	19-Mar-40	Semi-Liquid	Semi-Liquid	9.00
702	IN000340C025	GS20MAR2040C	-	20-Mar-40	Illiquid	Illiquid	11.00
703	IN000440C023	GS10APR2040C	-	10-Apr-40	Illiquid	Illiquid	11.00
704	IN000440C015	GS26APR2040C	-	26-Apr-40	Illiquid	Illiquid	11.00
705	IN000640C077	GS01JUN2040C	-	01-Jun-40	Illiquid	Illiquid	11.00
706	IN000640C036	GS12JUN2040C	-	12-Jun-40	Illiquid	Illiquid	11.00
707	IN000640C044	GS15JUN2040C	-	15-Jun-40	Illiquid	Illiquid	11.00
708	IN000640C069	GS16JUN2040C	-	16-Jun-40	Illiquid	Illiquid	11.00
709	IN000640C028	GS17JUN2040C	-	17-Jun-40	Illiquid	Illiquid	11.00
710	IN000640C051	GS23JUN2040C	-	23-Jun-40	Illiquid	Illiquid	11.00
711	IN000640C010	GS30JUN2040C	-	30-Jun-40	Illiquid	Illiquid	11.00
712	IN0020100031	8.30% GOVT. STOCK 2040	8.30	02-Jul-40	Illiquid	Illiquid	7.00
713	IN000740C018	GS02JUL2040C	-	02-Jul-40	Illiquid	Illiquid	11.00
714	IN000740P010	8.30% GS 02JUL2040P	-	02-Jul-40	Illiquid	Illiquid	11.00
715	IN000840C016	GS22AUG2040C	-	22-Aug-40	Illiquid	Illiquid	11.00
716	IN000940C048	GS12SEP2040C	-	12-Sep-40	Illiquid	Illiquid	11.00
717	IN000940C014	GS15SEP2040C	-	15-Sep-40	Illiquid	Illiquid	11.00
718	IN000940C030	GS19SEP2040C	-	19-Sep-40	Semi-Liquid	Semi-Liquid	9.00
719	IN000940C022	GS20SEP2040C	-	20-Sep-40	Illiquid	Illiquid	11.00
720	IN001040C020	GS10OCT2040C	-	10-Oct-40	Illiquid	Illiquid	11.00
721	IN001040C012	GS26OCT2040C	-	26-Oct-40	Illiquid	Illiquid	11.00
722	IN001240C075	GS01DEC2040C	-	01-Dec-40	Illiquid	Illiquid	11.00
723	IN001240C034	GS12DEC2040C	-	12-Dec-40	Illiquid	Illiquid	11.00
724	IN001240C042	GS15DEC2040C	-	15-Dec-40	Illiquid	Illiquid	11.00
725	IN001240C067	GS16DEC2040C	-	16-Dec-40	Illiquid	Illiquid	11.00
726	IN001240C026	GS17DEC2040C	-	17-Dec-40	Illiquid	Illiquid	11.00
727	IN001240C059	GS23DEC2040C	-	23-Dec-40	Illiquid	Illiquid	11.00
728	IN001240C018	GS31DEC2040C	-	31-Dec-40	Illiquid	Illiquid	11.00
729	IN000241C017	GS22FEB2041C	-	22-Feb-41	Illiquid	Illiquid	11.00
730	IN000341C049	GS12MAR2041C	-	12-Mar-41	Illiquid	Illiquid	11.00
731	IN000341C015	GS15MAR2041C	-	15-Mar-41	Illiquid	Illiquid	11.00
732	IN000341C031	GS19MAR2041C	-	19-Mar-41	Illiquid	Illiquid	11.00
733	IN000341C023	GS20MAR2041C	-	20-Mar-41	Illiquid	Illiquid	11.00
734	IN000441C021	GS10APR2041C	-	10-Apr-41	Illiquid	Illiquid	11.00
735	IN000441C013	GS26APR2041C	-	26-Apr-41	Illiquid	Illiquid	11.00
736	IN000641C075	GS01JUN2041C	-	01-Jun-41	Illiquid	Illiquid	11.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
737	IN000641C034	GS12JUN2041C	-	12-Jun-41	Illiquid	Illiquid	11.00
738	IN000641C042	GS15JUN2041C	-	15-Jun-41	Illiquid	Illiquid	11.00
739	IN000641C067	GS16JUN2041C	-	16-Jun-41	Illiquid	Illiquid	11.00
740	IN000641C026	GS17JUN2041C	-	17-Jun-41	Illiquid	Illiquid	11.00
741	IN000641C059	GS23JUN2041C	-	23-Jun-41	Illiquid	Illiquid	11.00
742	IN000641C018	GS30JUN2041C	-	30-Jun-41	Illiquid	Illiquid	11.00
743	IN000841C014	GS22AUG2041C	-	22-Aug-41	Illiquid	Illiquid	11.00
744	IN000941C046	GS12SEP2041C	-	12-Sep-41	Illiquid	Illiquid	11.00
745	IN000941C012	GS15SEP2041C	-	15-Sep-41	Illiquid	Illiquid	11.00
746	IN000941C038	GS19SEP2041C	-	19-Sep-41	Illiquid	Illiquid	11.00
747	IN000941C020	GS20SEP2041C	-	20-Sep-41	Illiquid	Illiquid	11.00
748	IN001041C028	GS10OCT2041C	-	10-Oct-41	Illiquid	Illiquid	11.00
749	IN001041C010	GS26OCT2041C	-	26-Oct-41	Illiquid	Illiquid	11.00
750	IN001241C073	GS01DEC2041C	-	01-Dec-41	Illiquid	Illiquid	11.00
751	IN0020110063	8.83% GOVT. STOCK 2041	8.83	12-Dec-41	Semi-Liquid	Illiquid #	7.00
752	IN001241C032	GS12DEC2041C	-	12-Dec-41	Illiquid	Illiquid	11.00
753	IN001241P018	8.83%GS12DEC2041P	-	12-Dec-41	Illiquid	Illiquid	11.00
754	IN001241C040	GS15DEC2041C	-	15-Dec-41	Illiquid	Illiquid	11.00
755	IN001241C065	GS16DEC2041C	-	16-Dec-41	Illiquid	Illiquid	11.00
756	IN001241C024	GS17DEC2041C	-	17-Dec-41	Illiquid	Illiquid	11.00
757	IN001241C057	GS23DEC2041C	-	23-Dec-41	Illiquid	Illiquid	11.00
758	IN001241C016	GS31DEC2041C	-	31-Dec-41	Illiquid	Illiquid	11.00
759	IN000242C015	GS22FEB2042C	-	22-Feb-42	Illiquid	Illiquid	11.00
760	IN000342C047	GS12MAR2042C	-	12-Mar-42	Illiquid	Illiquid	11.00
761	IN000342C013	GS15MAR2042C	-	15-Mar-42	Illiquid	Illiquid	11.00
762	IN000342C039	GS19MAR2042C	-	19-Mar-42	Illiquid	Illiquid	11.00
763	IN000342C021	GS20MAR2042C	-	20-Mar-42	Illiquid	Illiquid	11.00
764	IN000442C029	GS10APR2042C	-	10-Apr-42	Illiquid	Illiquid	11.00
765	IN000442C011	GS26APR2042C	-	26-Apr-42	Illiquid	Illiquid	11.00
766	IN000642C065	GS01JUN2042C	-	01-Jun-42	Illiquid	Illiquid	11.00
767	IN000642C032	GS15JUN2042C	-	15-Jun-42	Illiquid	Illiquid	11.00
768	IN000642C057	GS16JUN2042C	-	16-Jun-42	Illiquid	Illiquid	11.00
769	IN000642C024	GS17JUN2042C	-	17-Jun-42	Illiquid	Illiquid	11.00
770	IN000642C040	GS23JUN2042C	-	23-Jun-42	Illiquid	Illiquid	11.00
771	IN000642C016	GS30JUN2042C	-	30-Jun-42	Illiquid	Illiquid	11.00
772	IN000842C012	GS22AUG2042C	-	22-Aug-42	Illiquid	Illiquid	11.00
773	IN000942C044	GS12SEP2042C	-	12-Sep-42	Illiquid	Illiquid	11.00
774	IN000942C010	GS15SEP2042C	-	15-Sep-42	Illiquid	Illiquid	11.00
775	IN000942C036	GS19SEP2042C	-	19-Sep-42	Illiquid	Illiquid	11.00
776	IN000942C028	GS20SEP2042C	-	20-Sep-42	Illiquid	Illiquid	11.00
777	IN001042C026	GS10OCT2042C	-	10-Oct-42	Illiquid	Illiquid	11.00
778	IN001042C018	GS26OCT2042C	-	26-Oct-42	Illiquid	Illiquid	11.00
779	IN001242C063	GS01DEC2042C	-	01-Dec-42	Illiquid	Illiquid	11.00
780	IN001242C030	GS15DEC2042C	-	15-Dec-42	Illiquid	Illiquid	11.00
781	IN001242C055	GS16DEC2042C	-	16-Dec-42	Illiquid	Illiquid	11.00
782	IN001242C022	GS17DEC2042C	-	17-Dec-42	Illiquid	Illiquid	11.00
783	IN001242C048	GS23DEC2042C	-	23-Dec-42	Illiquid	Illiquid	11.00
784	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	Illiquid	7.00
785	IN001242C014	GS31DEC2042C	-	31-Dec-42	Illiquid	Illiquid	11.00
786	IN001242P016	8.3%GS31DEC2042P	-	31-Dec-42	Illiquid	Illiquid	11.00
787	IN000243C013	GS22FEB2043C	-	22-Feb-43	Illiquid	Illiquid	11.00
788	IN000343C045	GS12MAR2043C	-	12-Mar-43	Illiquid	Illiquid	11.00
789	IN000343C011	GS15MAR2043C	-	15-Mar-43	Illiquid	Illiquid	11.00
790	IN000343C037	GS19MAR2043C	-	19-Mar-43	Illiquid	Illiquid	11.00
791	IN000343C029	GS20MAR2043C	-	20-Mar-43	Illiquid	Illiquid	11.00
792	IN000443C027	GS10APR2043C	-	10-Apr-43	Illiquid	Illiquid	11.00
793	IN000443C019	GS26APR2043C	-	26-Apr-43	Illiquid	Illiquid	11.00
794	IN000643C055	GS01JUN2043C	-	01-Jun-43	Illiquid	Illiquid	14.00
795	IN000643C022	GS15JUN2043C	-	15-Jun-43	Illiquid	Illiquid	14.00
796	IN000643C048	GS16JUN2043C	-	16-Jun-43	Illiquid	Illiquid	14.00
797	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	Illiquid	7.00
798	IN000643C014	GS17JUN2043C	-	17-Jun-43	Illiquid	Illiquid	14.00
799	IN000643C030	GS23JUN2043C	-	23-Jun-43	Illiquid	Illiquid	14.00
800	IN000843C010	GS22AUG2043C	-	22-Aug-43	Illiquid	Illiquid	14.00
801	IN000943C042	GS12SEP2043C	-	12-Sep-43	Illiquid	Illiquid	14.00
802	IN000943C018	GS15SEP2043C	-	15-Sep-43	Illiquid	Illiquid	14.00
803	IN000943C034	GS19SEP2043C	-	19-Sep-43	Illiquid	Illiquid	14.00
804	IN000943C026	GS20SEP2043C	-	20-Sep-43	Illiquid	Illiquid	14.00
805	IN001043C024	GS10OCT2043C	-	10-Oct-43	Illiquid	Illiquid	14.00
806	IN001043C016	GS26OCT2043C	-	26-Oct-43	Illiquid	Illiquid	14.00
807	IN001243C053	GS01DEC2043C	-	01-Dec-43	Illiquid	Illiquid	14.00
808	IN001243C020	GS15DEC2043C	-	15-Dec-43	Illiquid	Illiquid	14.00
809	IN001243C046	GS16DEC2043C	-	16-Dec-43	Illiquid	Illiquid	14.00
810	IN001243C012	GS17DEC2043C	-	17-Dec-43	Illiquid	Illiquid	14.00
811	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	Illiquid	7.00
812	IN001243C038	GS23DEC2043C	-	23-Dec-43	Illiquid	Illiquid	14.00
813	IN001243P014	9.23%GS23DEC2043P	-	23-Dec-43	Illiquid	Illiquid	14.00
814	IN000244C011	GS22FEB2044C	-	22-Feb-44	Illiquid	Illiquid	14.00
815	IN000344C043	GS12MAR2044C	-	12-Mar-44	Illiquid	Illiquid	14.00
816	IN000344C019	GS15MAR2044C	-	15-Mar-44	Illiquid	Illiquid	14.00
817	IN000344C035	GS19MAR2044C	-	19-Mar-44	Illiquid	Illiquid	14.00
818	IN000344C027	GS20MAR2044C	-	20-Mar-44	Illiquid	Illiquid	14.00
819	IN000444C025	GS10APR2044C	-	10-Apr-44	Illiquid	Illiquid	14.00
820	IN000444C017	GS26APR2044C	-	26-Apr-44	Illiquid	Illiquid	14.00
821	IN000644C046	GS01JUN2044C	-	01-Jun-44	Illiquid	Illiquid	14.00
822	IN000644C020	GS15JUN2044C	-	15-Jun-44	Illiquid	Illiquid	14.00
823	IN000644C038	GS16JUN2044C	-	16-Jun-44	Illiquid	Illiquid	14.00
824	IN000644C012	GS17JUN2044C	-	17-Jun-44	Illiquid	Illiquid	14.00
825	IN000844C018	GS22AUG2044C	-	22-Aug-44	Illiquid	Illiquid	14.00
826	IN000944C040	GS12SEP2044C	-	12-Sep-44	Illiquid	Illiquid	14.00
827	IN000944C016	GS15SEP2044C	-	15-Sep-44	Illiquid	Illiquid	14.00
828	IN000944C032	GS19SEP2044C	-	19-Sep-44	Illiquid	Illiquid	14.00
829	IN000944C024	GS20SEP2044C	-	20-Sep-44	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
830	IN001044C022	GS10OCT2044C	-	10-Oct-44	Illiquid	Illiquid	14.00
831	IN001044C014	GS26OCT2044C	-	26-Oct-44	Illiquid	Illiquid	14.00
832	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	Semi-Liquid	Illiquid #	7.00
833	IN001244C044	GS01DEC2044C	-	01-Dec-44	Illiquid	Illiquid	14.00
834	IN001244P012	8.17%GS01DEC2044P	-	01-Dec-44	Illiquid	Illiquid	14.00
835	IN001244C028	GS15DEC2044C	-	15-Dec-44	Illiquid	Illiquid	14.00
836	IN001244C036	GS16DEC2044C	-	16-Dec-44	Illiquid	Illiquid	14.00
837	IN001244C010	GS17DEC2044C	-	17-Dec-44	Illiquid	Illiquid	14.00
838	IN000245C018	GS22FEB2045C	-	22-Feb-45	Illiquid	Illiquid	14.00
839	IN000345C040	GS12MAR2045C	-	12-Mar-45	Illiquid	Illiquid	14.00
840	IN000345C016	GS15MAR2045C	-	15-Mar-45	Illiquid	Illiquid	14.00
841	IN000345C032	GS19MAR2045C	-	19-Mar-45	Illiquid	Illiquid	14.00
842	IN000345C024	GS20MAR2045C	-	20-Mar-45	Illiquid	Illiquid	14.00
843	IN000445C022	GS10APR2045C	-	10-Apr-45	Illiquid	Illiquid	14.00
844	IN000445C014	GS26APR2045C	-	26-Apr-45	Illiquid	Illiquid	14.00
845	IN000645C027	GS15JUN2045C	-	15-Jun-45	Illiquid	Illiquid	14.00
846	IN000645C035	GS16JUN2045C	-	16-Jun-45	Illiquid	Illiquid	14.00
847	IN000645C019	GS17JUN2045C	-	17-Jun-45	Illiquid	Illiquid	14.00
848	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	Illiquid	Illiquid	7.00
849	IN000845C015	GS22AUG2045C	-	22-Aug-45	Illiquid	Illiquid	14.00
850	IN000945C047	GS12SEP2045C	-	12-Sep-45	Illiquid	Illiquid	14.00
851	IN000945C013	GS15SEP2045C	-	15-Sep-45	Illiquid	Illiquid	14.00
852	IN000945C039	GS19SEP2045C	-	19-Sep-45	Illiquid	Illiquid	14.00
853	IN000945C021	GS20SEP2045C	-	20-Sep-45	Illiquid	Illiquid	14.00
854	IN001045C029	GS10OCT2045C	-	10-Oct-45	Illiquid	Illiquid	14.00
855	IN001045C011	GS26OCT2045C	-	26-Oct-45	Illiquid	Illiquid	14.00
856	IN001245C025	GS15DEC2045C	-	15-Dec-45	Illiquid	Illiquid	14.00
857	IN001245C033	GS16DEC2045C	-	16-Dec-45	Illiquid	Illiquid	14.00
858	IN001245C017	GS17DEC2045C	-	17-Dec-45	Illiquid	Illiquid	14.00
859	IN000246C016	GS22FEB2046C	-	22-Feb-46	Illiquid	Illiquid	14.00
860	IN000346C048	GS12MAR2046C	-	12-Mar-46	Illiquid	Illiquid	14.00
861	IN000346C014	GS15MAR2046C	-	15-Mar-46	Illiquid	Illiquid	14.00
862	IN000346C030	GS19MAR2046C	-	19-Mar-46	Illiquid	Illiquid	14.00
863	IN000346C022	GS20MAR2046C	-	20-Mar-46	Illiquid	Illiquid	14.00
864	IN000446C020	GS10APR2046C	-	10-Apr-46	Illiquid	Illiquid	14.00
865	IN000446C012	GS26APR2046C	-	26-Apr-46	Illiquid	Illiquid	14.00
866	IN000646C025	GS15JUN2046C	-	15-Jun-46	Illiquid	Illiquid	14.00
867	IN000646C033	GS16JUN2046C	-	16-Jun-46	Illiquid	Illiquid	14.00
868	IN000646C017	GS17JUN2046C	-	17-Jun-46	Illiquid	Illiquid	14.00
869	IN000846C013	GS22AUG2046C	-	22-Aug-46	Illiquid	Illiquid	14.00
870	IN000946C045	GS12SEP2046C	-	12-Sep-46	Illiquid	Illiquid	14.00
871	IN000946C011	GS15SEP2046C	-	15-Sep-46	Illiquid	Illiquid	14.00
872	IN000946C037	GS19SEP2046C	-	19-Sep-46	Illiquid	Illiquid	14.00
873	IN000946C029	GS20SEP2046C	-	20-Sep-46	Illiquid	Illiquid	14.00
874	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	Semi-Liquid	Semi-Liquid	6.00
875	IN001046C027	GS10OCT2046C	-	10-Oct-46	Illiquid	Illiquid	14.00
876	IN001046P011	7.06%GS10OCT2046P	-	10-Oct-46	Illiquid	Illiquid	14.00
877	IN001046C019	GS26OCT2046C	-	26-Oct-46	Illiquid	Illiquid	14.00
878	IN001246C023	GS15DEC2046C	-	15-Dec-46	Illiquid	Illiquid	14.00
879	IN001246C031	GS16DEC2046C	-	16-Dec-46	Illiquid	Illiquid	14.00
880	IN001246C015	GS17DEC2046C	-	17-Dec-46	Illiquid	Illiquid	14.00
881	IN000247C014	GS22FEB2047C	-	22-Feb-47	Illiquid	Illiquid	14.00
882	IN000347C046	GS12MAR2047C	-	12-Mar-47	Illiquid	Illiquid	14.00
883	IN000347C012	GS15MAR2047C	-	15-Mar-47	Illiquid	Illiquid	14.00
884	IN000347C038	GS19MAR2047C	-	19-Mar-47	Illiquid	Illiquid	14.00
885	IN000347C020	GS20MAR2047C	-	20-Mar-47	Illiquid	Illiquid	14.00
886	IN000447C010	GS26APR2047C	-	26-Apr-47	Illiquid	Illiquid	14.00
887	IN000647C023	GS15JUN2047C	-	15-Jun-47	Illiquid	Illiquid	14.00
888	IN000647C031	GS16JUN2047C	-	16-Jun-47	Illiquid	Illiquid	14.00
889	IN000647C015	GS17JUN2047C	-	17-Jun-47	Illiquid	Illiquid	14.00
890	IN000847C011	GS22AUG2047C	-	22-Aug-47	Illiquid	Illiquid	14.00
891	IN000947C043	GS12SEP2047C	-	12-Sep-47	Illiquid	Illiquid	14.00
892	IN000947C019	GS15SEP2047C	-	15-Sep-47	Illiquid	Illiquid	14.00
893	IN000947C035	GS19SEP2047C	-	19-Sep-47	Illiquid	Illiquid	14.00
894	IN000947C027	GS20SEP2047C	-	20-Sep-47	Illiquid	Illiquid	14.00
895	IN001047C017	GS26OCT2047C	-	26-Oct-47	Illiquid	Illiquid	14.00
896	IN001247C021	GS15DEC2047C	-	15-Dec-47	Illiquid	Illiquid	14.00
897	IN001247C039	GS16DEC2047C	-	16-Dec-47	Illiquid	Illiquid	14.00
898	IN001247C013	GS17DEC2047C	-	17-Dec-47	Illiquid	Illiquid	14.00
899	IN000248C012	GS22FEB2048C	-	22-Feb-48	Illiquid	Illiquid	14.00
900	IN000348C044	GS12MAR2048C	-	12-Mar-48	Illiquid	Illiquid	14.00
901	IN000348C010	GS15MAR2048C	-	15-Mar-48	Illiquid	Illiquid	14.00
902	IN000348C036	GS19MAR2048C	-	19-Mar-48	Semi-Liquid	Semi-Liquid	10.00
903	IN000348C028	GS20MAR2048C	-	20-Mar-48	Illiquid	Illiquid	14.00
904	IN000448C018	GS26APR2048C	-	26-Apr-48	Illiquid	Illiquid	14.00
905	IN000648C021	GS15JUN2048C	-	15-Jun-48	Illiquid	Illiquid	14.00
906	IN000648C039	GS16JUN2048C	-	16-Jun-48	Illiquid	Illiquid	14.00
907	IN000648C013	GS17JUN2048C	-	17-Jun-48	Illiquid	Illiquid	14.00
908	IN000848C019	GS22AUG2048C	-	22-Aug-48	Illiquid	Illiquid	14.00
909	IN000948C041	GS12SEP2048C	-	12-Sep-48	Illiquid	Illiquid	14.00
910	IN000948C017	GS15SEP2048C	-	15-Sep-48	Illiquid	Illiquid	14.00
911	IN000948C033	GS19SEP2048C	-	19-Sep-48	Semi-Liquid	Semi-Liquid	10.00
912	IN000948C025	GS20SEP2048C	-	20-Sep-48	Illiquid	Illiquid	14.00
913	IN001048C015	GS26OCT2048C	-	26-Oct-48	Illiquid	Illiquid	14.00
914	IN001248C029	GS15DEC2048C	-	15-Dec-48	Illiquid	Illiquid	14.00
915	IN001248C037	GS16DEC2048C	-	16-Dec-48	Illiquid	Illiquid	14.00
916	IN001248C011	GS17DEC2048C	-	17-Dec-48	Illiquid	Illiquid	14.00
917	IN000249C010	GS22FEB2049C	-	22-Feb-49	Illiquid	Illiquid	14.00
918	IN000349C042	GS12MAR2049C	-	12-Mar-49	Illiquid	Illiquid	14.00
919	IN000349C018	GS15MAR2049C	-	15-Mar-49	Illiquid	Illiquid	14.00
920	IN000349C034	GS19MAR2049C	-	19-Mar-49	Illiquid	Illiquid	14.00
921	IN000349C026	GS20MAR2049C	-	20-Mar-49	Illiquid	Illiquid	14.00
922	IN000449C016	GS26APR2049C	-	26-Apr-49	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
923	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	Illiquid	Illiquid	7.00
924	IN000649C029	GS15JUN2049C	-	15-Jun-49	Illiquid	Illiquid	14.00
925	IN000649P013	7.72%GS15JUN2049P	-	15-Jun-49	Illiquid	Illiquid	14.00
926	IN000649C037	GS16JUN2049C	-	16-Jun-49	Illiquid	Illiquid	14.00
927	IN000649C011	GS17JUN2049C	-	17-Jun-49	Illiquid	Illiquid	14.00
928	IN000849C017	GS22AUG2049C	-	22-Aug-49	Illiquid	Illiquid	14.00
929	IN000949C049	GS12SEP2049C	-	12-Sep-49	Illiquid	Illiquid	14.00
930	IN000949C015	GS15SEP2049C	-	15-Sep-49	Illiquid	Illiquid	14.00
931	IN000949C031	GS19SEP2049C	-	19-Sep-49	Semi-Liquid	Semi-Liquid	10.00
932	IN000949C023	GS20SEP2049C	-	20-Sep-49	Illiquid	Illiquid	14.00
933	IN001049C013	GS26OCT2049C	-	26-Oct-49	Illiquid	Illiquid	14.00
934	IN001249C027	GS15DEC2049C	-	15-Dec-49	Illiquid	Illiquid	14.00
935	IN001249C035	GS16DEC2049C	-	16-Dec-49	Illiquid	Illiquid	14.00
936	IN001249C019	GS17DEC2049C	-	17-Dec-49	Illiquid	Illiquid	14.00
937	IN000250C018	GS22FEB2050C	-	22-Feb-50	Illiquid	Illiquid	14.00
938	IN000350C040	GS12MAR2050C	-	12-Mar-50	Illiquid	Illiquid	14.00
939	IN000350C016	GS15MAR2050C	-	15-Mar-50	Illiquid	Illiquid	14.00
940	IN000350C032	GS19MAR2050C	-	19-Mar-50	Illiquid	Illiquid	14.00
941	IN000350C024	GS20MAR2050C	-	20-Mar-50	Illiquid	Illiquid	14.00
942	IN000450C014	GS26APR2050C	-	26-Apr-50	Illiquid	Illiquid	14.00
943	IN000650C027	GS15JUN2050C	-	15-Jun-50	Illiquid	Illiquid	14.00
944	IN000650C035	GS16JUN2050C	-	16-Jun-50	Illiquid	Illiquid	14.00
945	IN000650C019	GS17JUN2050C	-	17-Jun-50	Illiquid	Illiquid	14.00
946	IN000850C015	GS22AUG2050C	-	22-Aug-50	Illiquid	Illiquid	14.00
947	IN000950C047	GS12SEP2050C	-	12-Sep-50	Illiquid	Illiquid	14.00
948	IN000950C013	GS15SEP2050C	-	15-Sep-50	Illiquid	Illiquid	14.00
949	IN000950C039	GS19SEP2050C	-	19-Sep-50	Illiquid	Illiquid	14.00
950	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Semi-Liquid	Semi-Liquid	6.00
951	IN000950C021	GS20SEP2050C	-	20-Sep-50	Illiquid	Illiquid	14.00
952	IN000950P015	7.16%GS20SEP2050P	-	20-Sep-50	Illiquid	Illiquid	14.00
953	IN001050C011	GS26OCT2050C	-	26-Oct-50	Illiquid	Illiquid	14.00
954	IN001250C025	GS15DEC2050C	-	15-Dec-50	Illiquid	Illiquid	14.00
955	IN001250C033	GS16DEC2050C	-	16-Dec-50	Illiquid	Illiquid	14.00
956	IN0020200252	6.67% G.S. 2050	6.67	17-Dec-50	Semi-Liquid	Semi-Liquid	6.00
957	IN001250P019	6.67%GS17DEC2050P	-	17-Dec-50	Illiquid	Illiquid	14.00
958	IN001250C017	GS17DEC2050C	-	17-Dec-50	Illiquid	Illiquid	14.00
959	IN000251C016	GS22FEB2051C	-	22-Feb-51	Illiquid	Illiquid	14.00
960	IN000351C030	GS12MAR2051C	-	12-Mar-51	Illiquid	Illiquid	14.00
961	IN000351C014	GS15MAR2051C	-	15-Mar-51	Illiquid	Illiquid	14.00
962	IN000351C022	GS19MAR2051C	-	19-Mar-51	Illiquid	Illiquid	14.00
963	IN000451C012	GS26APR2051C	-	26-Apr-51	Illiquid	Illiquid	14.00
964	IN000651C025	GS15JUN2051C	-	15-Jun-51	Illiquid	Illiquid	14.00
965	IN000651C033	GS16JUN2051C	-	16-Jun-51	Illiquid	Illiquid	14.00
966	IN000651C017	GS17JUN2051C	-	17-Jun-51	Illiquid	Illiquid	14.00
967	IN000851C013	GS22AUG2051C	-	22-Aug-51	Illiquid	Illiquid	14.00
968	IN000951C037	GS12SEP2051C	-	12-Sep-51	Illiquid	Illiquid	14.00
969	IN000951C011	GS15SEP2051C	-	15-Sep-51	Illiquid	Illiquid	14.00
970	IN000951C029	GS19SEP2051C	-	19-Sep-51	Illiquid	Illiquid	14.00
971	IN001051C019	GS26OCT2051C	-	26-Oct-51	Illiquid	Illiquid	14.00
972	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Illiquid	Illiquid	7.00
973	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Semi-Liquid	Semi-Liquid	6.00
974	IN001251P017	6.99%GS15DEC2051P	-	15-Dec-51	Illiquid	Illiquid	14.00
975	IN001251C023	GS15DEC2051C	-	15-Dec-51	Illiquid	Illiquid	14.00
976	IN001251C031	GS16DEC2051C	-	16-Dec-51	Illiquid	Illiquid	14.00
977	IN001251C015	GS17DEC2051C	-	17-Dec-51	Illiquid	Illiquid	14.00
978	IN000252C014	GS22FEB2052C	-	22-Feb-52	Illiquid	Illiquid	14.00
979	IN000352C038	GS12MAR2052C	-	12-Mar-52	Illiquid	Illiquid	14.00
980	IN000352C012	GS15MAR2052C	-	15-Mar-52	Illiquid	Illiquid	14.00
981	IN000352C020	GS19MAR2052C	-	19-Mar-52	Illiquid	Illiquid	14.00
982	IN000452C010	GS26APR2052C	-	26-Apr-52	Illiquid	Illiquid	14.00
983	IN000652C023	GS15JUN2052C	-	15-Jun-52	Illiquid	Illiquid	14.00
984	IN000652C031	GS16JUN2052C	-	16-Jun-52	Illiquid	Illiquid	14.00
985	IN000652C015	GS17JUN2052C	-	17-Jun-52	Illiquid	Illiquid	14.00
986	IN000852C011	GS22AUG2052C	-	22-Aug-52	Illiquid	Illiquid	14.00
987	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Liquid	Liquid	4.00
988	IN000952P011	7.36%GS12SEP2052P	-	12-Sep-52	Illiquid	Illiquid	14.00
989	IN000952C035	GS12SEP2052C	-	12-Sep-52	Illiquid	Illiquid	14.00
990	IN000952C019	GS15SEP2052C	-	15-Sep-52	Illiquid	Illiquid	14.00
991	IN000952C027	GS19SEP2052C	-	19-Sep-52	Illiquid	Illiquid	14.00
992	IN001052C017	GS26OCT2052C	-	26-Oct-52	Illiquid	Illiquid	14.00
993	IN001252C021	GS15DEC2052C	-	15-Dec-52	Illiquid	Illiquid	14.00
994	IN001252C039	GS16DEC2052C	-	16-Dec-52	Illiquid	Illiquid	14.00
995	IN001252C013	GS17DEC2052C	-	17-Dec-52	Illiquid	Illiquid	14.00
996	IN000253C012	GS22FEB2053C	-	22-Feb-53	Illiquid	Illiquid	14.00
997	IN000353C010	GS15MAR2053C	-	15-Mar-53	Illiquid	Illiquid	14.00
998	IN000353C028	GS19MAR2053C	-	19-Mar-53	Illiquid	Illiquid	14.00
999	IN000453C018	GS26APR2053C	-	26-Apr-53	Illiquid	Illiquid	14.00
1000	IN000653C021	GS15JUN2053C	-	15-Jun-53	Illiquid	Illiquid	14.00
1001	IN000653C039	GS16JUN2053C	-	16-Jun-53	Illiquid	Illiquid	14.00
1002	IN000653C013	GS17JUN2053C	-	17-Jun-53	Illiquid	Illiquid	14.00
1003	IN000853C019	GS22AUG2053C	-	22-Aug-53	Illiquid	Illiquid	14.00
1004	IN000953C017	GS15SEP2053C	-	15-Sep-53	Illiquid	Illiquid	14.00
1005	IN000953C025	GS19SEP2053C	-	19-Sep-53	Illiquid	Illiquid	14.00
1006	IN001053C015	GS26OCT2053C	-	26-Oct-53	Illiquid	Illiquid	14.00
1007	IN001253C029	GS15DEC2053C	-	15-Dec-53	Illiquid	Illiquid	14.00
1008	IN001253C037	GS16DEC2053C	-	16-Dec-53	Illiquid	Illiquid	14.00
1009	IN001253C011	GS17DEC2053C	-	17-Dec-53	Illiquid	Illiquid	14.00
1010	IN000254C010	GS22FEB2054C	-	22-Feb-54	Illiquid	Illiquid	14.00
1011	IN000354C018	GS15MAR2054C	-	15-Mar-54	Illiquid	Illiquid	14.00
1012	IN000354C026	GS19MAR2054C	-	19-Mar-54	Illiquid	Illiquid	14.00
1013	IN000454C016	GS26APR2054C	-	26-Apr-54	Illiquid	Illiquid	14.00
1014	IN000654C029	GS15JUN2054C	-	15-Jun-54	Illiquid	Illiquid	14.00
1015	IN000654C037	GS16JUN2054C	-	16-Jun-54	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1016	IN000654C011	GS17JUN2054C	-	17-Jun-54	Illiquid	Illiquid	14.00
1017	IN000854C017	GS22AUG2054C	-	22-Aug-54	Illiquid	Illiquid	14.00
1018	IN000954C015	GS15SEP2054C	-	15-Sep-54	Illiquid	Illiquid	14.00
1019	IN000954C023	GS19SEP2054C	-	19-Sep-54	Illiquid	Illiquid	14.00
1020	IN001054C013	GS26OCT2054C	-	26-Oct-54	Illiquid	Illiquid	14.00
1021	IN001254C027	GS15DEC2054C	-	15-Dec-54	Illiquid	Illiquid	14.00
1022	IN001254C035	GS16DEC2054C	-	16-Dec-54	Illiquid	Illiquid	14.00
1023	IN001254C019	GS17DEC2054C	-	17-Dec-54	Illiquid	Illiquid	14.00
1024	IN000255C017	GS22FEB2055C	-	22-Feb-55	Illiquid	Illiquid	14.00
1025	IN000355C015	GS15MAR2055C	-	15-Mar-55	Illiquid	Illiquid	14.00
1026	IN000355C023	GS19MAR2055C	-	19-Mar-55	Illiquid	Illiquid	14.00
1027	IN000455C013	GS26APR2055C	-	26-Apr-55	Illiquid	Illiquid	14.00
1028	IN000655C026	GS15JUN2055C	-	15-Jun-55	Illiquid	Illiquid	14.00
1029	IN000655C034	GS16JUN2055C	-	16-Jun-55	Illiquid	Illiquid	14.00
1030	IN000655C018	GS17JUN2055C	-	17-Jun-55	Illiquid	Illiquid	14.00
1031	IN000855C014	GS22AUG2055C	-	22-Aug-55	Illiquid	Illiquid	14.00
1032	IN000955C012	GS15SEP2055C	-	15-Sep-55	Illiquid	Illiquid	14.00
1033	IN000955C020	GS19SEP2055C	-	19-Sep-55	Illiquid	Illiquid	14.00
1034	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	Illiquid	8.00
1035	IN001055C010	GS26OCT2055C	-	26-Oct-55	Illiquid	Illiquid	14.00
1036	IN001055P012	7.72%GS26OCT2055P	-	26-Oct-55	Illiquid	Illiquid	14.00
1037	IN001255C024	GS15DEC2055C	-	15-Dec-55	Illiquid	Illiquid	14.00
1038	IN001255C032	GS16DEC2055C	-	16-Dec-55	Illiquid	Illiquid	14.00
1039	IN001255C016	GS17DEC2055C	-	17-Dec-55	Illiquid	Illiquid	14.00
1040	IN000256C015	GS22FEB2056C	-	22-Feb-56	Illiquid	Illiquid	14.00
1041	IN000356C013	GS15MAR2056C	-	15-Mar-56	Illiquid	Illiquid	14.00
1042	IN000356C021	GS19MAR2056C	-	19-Mar-56	Illiquid	Illiquid	14.00
1043	IN000656C024	GS15JUN2056C	-	15-Jun-56	Illiquid	Illiquid	14.00
1044	IN000656C032	GS16JUN2056C	-	16-Jun-56	Illiquid	Illiquid	14.00
1045	IN000656C016	GS17JUN2056C	-	17-Jun-56	Illiquid	Illiquid	14.00
1046	IN000856C012	GS22AUG2056C	-	22-Aug-56	Illiquid	Illiquid	14.00
1047	IN000956C010	GS15SEP2056C	-	15-Sep-56	Illiquid	Illiquid	14.00
1048	IN000956C028	GS19SEP2056C	-	19-Sep-56	Illiquid	Illiquid	14.00
1049	IN001256C022	GS15DEC2056C	-	15-Dec-56	Illiquid	Illiquid	14.00
1050	IN001256C030	GS16DEC2056C	-	16-Dec-56	Illiquid	Illiquid	14.00
1051	IN001256C014	GS17DEC2056C	-	17-Dec-56	Illiquid	Illiquid	14.00
1052	IN000257C013	GS22FEB2057C	-	22-Feb-57	Illiquid	Illiquid	14.00
1053	IN000357C011	GS15MAR2057C	-	15-Mar-57	Illiquid	Illiquid	14.00
1054	IN000357C029	GS19MAR2057C	-	19-Mar-57	Illiquid	Illiquid	14.00
1055	IN000657C022	GS15JUN2057C	-	15-Jun-57	Illiquid	Illiquid	14.00
1056	IN000657C030	GS16JUN2057C	-	16-Jun-57	Illiquid	Illiquid	14.00
1057	IN000657C014	GS17JUN2057C	-	17-Jun-57	Illiquid	Illiquid	14.00
1058	IN000857C010	GS22AUG2057C	-	22-Aug-57	Illiquid	Illiquid	14.00
1059	IN000957C018	GS15SEP2057C	-	15-Sep-57	Illiquid	Illiquid	14.00
1060	IN000957C026	GS19SEP2057C	-	19-Sep-57	Illiquid	Illiquid	14.00
1061	IN001257C020	GS15DEC2057C	-	15-Dec-57	Illiquid	Illiquid	14.00
1062	IN001257C038	GS16DEC2057C	-	16-Dec-57	Illiquid	Illiquid	14.00
1063	IN001257C012	GS17DEC2057C	-	17-Dec-57	Illiquid	Illiquid	14.00
1064	IN000258C011	GS22FEB2058C	-	22-Feb-58	Illiquid	Illiquid	14.00
1065	IN000358C019	GS15MAR2058C	-	15-Mar-58	Illiquid	Illiquid	14.00
1066	IN000358C027	GS19MAR2058C	-	19-Mar-58	Illiquid	Illiquid	14.00
1067	IN000658C020	GS15JUN2058C	-	15-Jun-58	Illiquid	Illiquid	14.00
1068	IN000658C038	GS16JUN2058C	-	16-Jun-58	Illiquid	Illiquid	14.00
1069	IN000658C012	GS17JUN2058C	-	17-Jun-58	Illiquid	Illiquid	14.00
1070	IN000858C018	GS22AUG2058C	-	22-Aug-58	Illiquid	Illiquid	14.00
1071	IN000958C016	GS15SEP2058C	-	15-Sep-58	Illiquid	Illiquid	14.00
1072	IN000958C024	GS19SEP2058C	-	19-Sep-58	Illiquid	Illiquid	14.00
1073	IN001258C028	GS15DEC2058C	-	15-Dec-58	Illiquid	Illiquid	14.00
1074	IN001258C036	GS16DEC2058C	-	16-Dec-58	Illiquid	Illiquid	14.00
1075	IN001258C010	GS17DEC2058C	-	17-Dec-58	Illiquid	Illiquid	14.00
1076	IN000259C019	GS22FEB2059C	-	22-Feb-59	Illiquid	Illiquid	14.00
1077	IN000359C017	GS15MAR2059C	-	15-Mar-59	Illiquid	Illiquid	14.00
1078	IN000359C025	GS19MAR2059C	-	19-Mar-59	Illiquid	Illiquid	14.00
1079	IN000659C028	GS15JUN2059C	-	15-Jun-59	Illiquid	Illiquid	14.00
1080	IN000659C036	GS16JUN2059C	-	16-Jun-59	Illiquid	Illiquid	14.00
1081	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	Illiquid	8.00
1082	IN000659P012	7.63%GS17JUN2059P	-	17-Jun-59	Illiquid	Illiquid	14.00
1083	IN000659C010	GS17JUN2059C	-	17-Jun-59	Illiquid	Illiquid	14.00
1084	IN000859C016	GS22AUG2059C	-	22-Aug-59	Illiquid	Illiquid	14.00
1085	IN000959C014	GS15SEP2059C	-	15-Sep-59	Illiquid	Illiquid	14.00
1086	IN000959C022	GS19SEP2059C	-	19-Sep-59	Illiquid	Illiquid	14.00
1087	IN001259C018	GS15DEC2059C	-	15-Dec-59	Illiquid	Illiquid	14.00
1088	IN001259C026	GS16DEC2059C	-	16-Dec-59	Illiquid	Illiquid	14.00
1089	IN000260C017	GS22FEB2060C	-	22-Feb-60	Illiquid	Illiquid	14.00
1090	IN000360C015	GS15MAR2060C	-	15-Mar-60	Illiquid	Illiquid	14.00
1091	IN000360C023	GS19MAR2060C	-	19-Mar-60	Illiquid	Illiquid	14.00
1092	IN000660C018	GS15JUN2060C	-	15-Jun-60	Illiquid	Illiquid	14.00
1093	IN000660C026	GS16JUN2060C	-	16-Jun-60	Illiquid	Illiquid	14.00
1094	IN000860C014	GS22AUG2060C	-	22-Aug-60	Illiquid	Illiquid	14.00
1095	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	Illiquid	8.00
1096	IN000960P014	7.19%GS15SEP2060P	-	15-Sep-60	Illiquid	Illiquid	14.00
1097	IN000960C012	GS15SEP2060C	-	15-Sep-60	Illiquid	Illiquid	14.00
1098	IN000960C020	GS19SEP2060C	-	19-Sep-60	Illiquid	Illiquid	14.00
1099	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Semi-Liquid	Semi-Liquid	6.00
1100	IN001260P018	6.8%GS15DEC2060P	-	15-Dec-60	Illiquid	Illiquid	14.00
1101	IN001260C016	GS15DEC2060C	-	15-Dec-60	Illiquid	Illiquid	14.00
1102	IN001260C024	GS16DEC2060C	-	16-Dec-60	Illiquid	Illiquid	14.00
1103	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Semi-Liquid	Illiquid #	8.00
1104	IN000261C015	GS22FEB2061C	-	22-Feb-61	Illiquid	Illiquid	14.00
1105	IN000261P017	6.76%GS22FEB2061P	-	22-Feb-61	Illiquid	Illiquid	14.00
1106	IN000361C013	GS19MAR2061C	-	19-Mar-61	Illiquid	Illiquid	14.00
1107	IN000661C016	GS16JUN2061C	-	16-Jun-61	Illiquid	Illiquid	14.00
1108	IN000961C010	GS19SEP2061C	-	19-Sep-61	Illiquid	Illiquid	14.00

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

Change in Liquidity Category(becoming Illiquid) with effect from EOD of 22nd Jun'23.

- The value of borrowing limit that can be availed against SDLs shall not exceed 20% of market value (adjusted for haircut as applicable) of GOI Liquid and Semi-Liquid Security (ies) deposited as collateral towards borrowing limit.

Criteria

- 1 Liquid : - All T-Bills and GOI Securities having avg. no. of outright trades (of FV Rs. 5 crs. and above) > 10 per day
- 2 Semi Liquid : - GOI Securities having avg. no. of outright trades (of FV Rs. 5 crs. and above) >= 1 and <= 10 per day
- 3 Illiquid : - GOI Securities having avg. no. of outright trades (of FV Rs. 5 crs. and above) < 1 per day

Securities deposited in the TripartyParty Repo segment as collateral would be revalued at the end of each working day using CCIL's MTM prices for the day. The hair-cut rates are revised on monthly basis and these rates would be advised to the members at least one day in advance.

sd/-

**Chief Risk Officer
(Risk Management)**