



## 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/25/11

19-May-25

Further to our notification no. No. RMD/DF/ES&H/25/10 dated 13th May' 25, undermentioned security is added to list of securities eligible for contribution towards aforesaid default funds.

#### **Newly issued securities w.e.f. 19/May/2025**

| Sr. No. | ISIN         | Description                    | Coupon | Maturity  | Hair Cut (%) |
|---------|--------------|--------------------------------|--------|-----------|--------------|
| 1       | IN002025X083 | 91 DTB Maturing on 21/08/2025  | -      | 21-Aug-25 | 1.00         |
| 2       | IN002025Y081 | 182 DTB Maturing on 20/11/2025 | -      | 20-Nov-25 | 1.00         |
| 3       | IN002025Z088 | 364 DTB Maturing on 21/05/2026 | -      | 21-May-26 | 1.00         |

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

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       | IN002024Y324 | 182 DTB Maturing on 23/05/2025 | -      | 23-May-25     | 1.00              |
| 2       | IN002024Z081 | 364 DTB Maturing on 23/05/2025 | -      | 23-May-25     | 1.00              |
| 3       | IN002024Y332 | 182 DTB Maturing on 29/05/2025 | -      | 29-May-25     | 1.00              |
| 4       | IN002024Z099 | 364 DTB Maturing on 29/05/2025 | -      | 29-May-25     | 1.00              |
| 5       | IN002024X474 | 91 DTB Maturing on 30/05/2025  | -      | 30-May-25     | 1.00              |
| 6       | IN002024Y340 | 182 DTB Maturing on 05/06/2025 | -      | 05-Jun-25     | 1.00              |
| 7       | IN002024Z107 | 364 DTB Maturing on 05/06/2025 | -      | 05-Jun-25     | 1.00              |
| 8       | IN002024X482 | 91 DTB Maturing on 05/06/2025  | -      | 05-Jun-25     | 1.00              |
| 9       | IN002024Y357 | 182 DTB Maturing on 12/06/2025 | -      | 12-Jun-25     | 1.00              |
| 10      | IN002024Z115 | 364 DTB Maturing on 12/06/2025 | -      | 12-Jun-25     | 1.00              |
| 11      | IN002024X490 | 91 DTB Maturing on 12/06/2025  | -      | 12-Jun-25     | 1.00              |
| 12      | IN002024Z123 | 364 DTB Maturing on 19/06/2025 | -      | 19-Jun-25     | 1.00              |
| 13      | IN002024Y365 | 182 DTB Maturing on 19/06/2025 | -      | 19-Jun-25     | 1.00              |
| 14      | IN002024X508 | 91 DTB Maturing on 19/06/2025  | -      | 19-Jun-25     | 1.00              |
| 15      | IN002024Z131 | 364 DTB Maturing on 26/06/2025 | -      | 26-Jun-25     | 1.00              |
| 16      | IN002024X516 | 91 DTB Maturing on 26/06/2025  | -      | 26-Jun-25     | 1.00              |
| 17      | IN002024Y373 | 182 DTB Maturing on 27/06/2025 | -      | 27-Jun-25     | 1.00              |
| 18      | IN002024Z149 | 364 DTB Maturing on 03/07/2025 | -      | 03-Jul-25     | 1.00              |
| 19      | IN002024Y381 | 182 DTB Maturing on 03/07/2025 | -      | 03-Jul-25     | 1.00              |
| 20      | IN002025X018 | 91 DTB Maturing on 03/07/2025  | -      | 03-Jul-25     | 1.00              |
| 21      | IN002024Z156 | 364 DTB Maturing on 10/07/2025 | -      | 10-Jul-25     | 1.00              |
| 22      | IN002024Y399 | 182 DTB Maturing on 10/07/2025 | -      | 10-Jul-25     | 1.00              |
| 23      | IN002025X026 | 91 DTB Maturing on 11/07/2025  | -      | 11-Jul-25     | 1.00              |
| 24      | IN002024Y407 | 182 DTB Maturing on 17/07/2025 | -      | 17-Jul-25     | 1.00              |
| 25      | IN002025X034 | 91 DTB Maturing on 17/07/2025  | -      | 17-Jul-25     | 1.00              |
| 26      | IN002024Z164 | 364 DTB Maturing on 18/07/2025 | -      | 18-Jul-25     | 1.00              |
| 27      | IN002024Z172 | 24/07/2025 MATURING 364 DTB    | -      | 24-Jul-25     | 1.00              |
| 28      | IN002024Y415 | 182 DTB Maturing on 24/07/2025 | -      | 24-Jul-25     | 1.00              |
| 29      | IN002025X042 | 91 DTB Maturing on 24/07/2025  | -      | 24-Jul-25     | 1.00              |
| 30      | IN002024Z180 | 364 DTB Maturing on 31/07/2025 | -      | 31-Jul-25     | 1.00              |
| 31      | IN002024Y423 | 182 DTB Maturing on 31/07/2025 | -      | 31-Jul-25     | 1.00              |
| 32      | IN002025X059 | 91 DTB Maturing on 01/08/2025  | -      | 01-Aug-25     | 1.00              |
| 33      | IN002024Z198 | 364 DTB Maturing on 07/08/2025 | -      | 07-Aug-25     | 1.00              |
| 34      | IN002024Y431 | 182 DTB Maturing on 07/08/2025 | -      | 07-Aug-25     | 1.00              |
| 35      | IN002025X067 | 91 DTB Maturing on 07/08/2025  | -      | 07-Aug-25     | 1.00              |
| 36      | IN002025X075 | 91 DTB Maturing on 14/08/2025  | -      | 14-Aug-25     | 1.00              |
| 37      | IN002024Y449 | 182 DTB Maturing on 14/08/2025 | -      | 14-Aug-25     | 1.00              |
| 38      | IN002024Z206 | 364 DTB Maturing on 15/08/2025 | -      | 15-Aug-25     | 1.00              |
| 39      | IN002025X083 | 91 DTB Maturing on 21/08/2025  | -      | 21-Aug-25     | 1.00              |
| 40      | IN002024Z214 | 364 DTB Maturing on 21/08/2025 | -      | 21-Aug-25     | 1.00              |
| 41      | IN002024Z222 | 364 DTB Maturing on 28/08/2025 | -      | 28-Aug-25     | 1.00              |
| 42      | IN002024Y464 | 182 DTB Maturing on 29/08/2025 | -      | 29-Aug-25     | 1.00              |
| 43      | IN002024Z230 | 364 DTB Maturing on 04/09/2025 | -      | 04-Sep-25     | 1.00              |
| 44      | IN002024Y472 | 182 DTB Maturing on 04/09/2025 | -      | 04-Sep-25     | 1.00              |
| 45      | IN002024Z248 | 364 DTB Maturing on 11/09/2025 | -      | 11-Sep-25     | 1.00              |
| 46      | IN002024Y480 | 182 DTB Maturing on 11/09/2025 | -      | 11-Sep-25     | 1.00              |
| 47      | IN002024Y498 | 182 DTB Maturing on 18/09/2025 | -      | 18-Sep-25     | 1.00              |
| 48      | IN002024Y506 | 182 DTB Maturing on 25/09/2025 | -      | 25-Sep-25     | 1.00              |
| 49      | IN002025Y016 | 182 DTB Maturing on 02/10/2025 | -      | 02-Oct-25     | 1.00              |
| 50      | IN002024Z255 | 364 DTB Maturing on 03/10/2025 | -      | 03-Oct-25     | 1.00              |
| 51      | IN002024Z263 | 364 DTB Maturing on 09/10/2025 | -      | 09-Oct-25     | 1.00              |
| 52      | IN002025Y024 | 182 DTB Maturing on 10/10/2025 | -      | 10-Oct-25     | 1.00              |
| 53      | IN002024Z271 | 364 DTB Maturing on 16/10/2025 | -      | 16-Oct-25     | 1.00              |
| 54      | IN002025Y032 | 182 DTB Maturing on 16/10/2025 | -      | 16-Oct-25     | 1.00              |
| 55      | IN002024Z289 | 364 DTB Maturing on 23/10/2025 | -      | 23-Oct-25     | 1.00              |

|    |              |                                |   |           |      |
|----|--------------|--------------------------------|---|-----------|------|
| 56 | IN002025Y040 | 182 DTB Maturing on 23/10/2025 | - | 23-Oct-25 | 1.00 |
| 57 | IN002024Z297 | 364 DTB Maturing on 30/10/2025 | - | 30-Oct-25 | 1.00 |
| 58 | IN002025Y057 | 182 DTB Maturing on 31/10/2025 | - | 31-Oct-25 | 1.00 |
| 59 | IN002024Z305 | 364 DTB Maturing on 06/11/2025 | - | 06-Nov-25 | 1.00 |
| 60 | IN002025Y065 | 182 DTB Maturing on 06/11/2025 | - | 06-Nov-25 | 1.00 |
| 61 | IN002025Y073 | 182 DTB Maturing on 13/11/2025 | - | 13-Nov-25 | 1.00 |
| 62 | IN002024Z313 | 364 DTB Maturing on 13/11/2025 | - | 13-Nov-25 | 1.00 |
| 63 | IN002025Y081 | 182 DTB Maturing on 20/11/2025 | - | 20-Nov-25 | 1.00 |
| 64 | IN002024Z321 | 364 DTB Maturing on 21/11/2025 | - | 21-Nov-25 | 1.00 |
| 65 | IN002024Z339 | 364 DTB Maturing on 27/11/2025 | - | 27-Nov-25 | 1.00 |
| 66 | IN002024Z347 | 364 DTB Maturing on 04/12/2025 | - | 04-Dec-25 | 1.00 |
| 67 | IN002024Z354 | 364 DTB Maturing on 11/12/2025 | - | 11-Dec-25 | 1.00 |
| 68 | IN002024Z362 | 364 DTB Maturing on 18/12/2025 | - | 18-Dec-25 | 1.00 |
| 69 | IN002024Z370 | 364 DTB Maturing on 26/12/2025 | - | 26-Dec-25 | 1.00 |
| 70 | IN002024Z388 | 364 DTB Maturing on 01/01/2026 | - | 01-Jan-26 | 1.00 |
| 71 | IN002024Z396 | 364 DTB Maturing on 08/01/2026 | - | 08-Jan-26 | 1.00 |
| 72 | IN002024Z404 | 364 DTB Maturing on 15/01/2026 | - | 15-Jan-26 | 1.00 |
| 73 | IN002024Z412 | 364 DTB Maturing on 22/01/2026 | - | 22-Jan-26 | 1.00 |
| 74 | IN002024Z420 | 364 DTB Maturing on 29/01/2026 | - | 29-Jan-26 | 1.00 |
| 75 | IN002024Z438 | 364 DTB Maturing on 05/02/2026 | - | 05-Feb-26 | 1.00 |
| 76 | IN002024Z446 | 364 DTB Maturing on 12/02/2026 | - | 12-Feb-26 | 1.00 |
| 77 | IN002024Z453 | 364 DTB Maturing on 20/02/2026 | - | 20-Feb-26 | 1.00 |
| 78 | IN002024Z461 | 364 DTB Maturing on 27/02/2026 | - | 27-Feb-26 | 1.00 |
| 79 | IN002024Z479 | 364 DTB Maturing on 05/03/2026 | - | 05-Mar-26 | 1.00 |
| 80 | IN002024Z487 | 364 DTB Maturing on 12/03/2026 | - | 12-Mar-26 | 1.00 |
| 81 | IN002024Z495 | 364 DTB Maturing on 19/03/2026 | - | 19-Mar-26 | 1.00 |
| 82 | IN002024Z503 | 364 DTB Maturing on 26/03/2026 | - | 26-Mar-26 | 1.00 |
| 83 | IN002025Z013 | 364 DTB Maturing on 02/04/2026 | - | 02-Apr-26 | 1.00 |
| 84 | IN002025Z021 | 364 DTB Maturing on 10/04/2026 | - | 10-Apr-26 | 1.00 |
| 85 | IN002025Z039 | 364 DTB Maturing on 16/04/2026 | - | 16-Apr-26 | 1.00 |
| 86 | IN002025Z047 | 364 DTB Maturing on 23/04/2026 | - | 23-Apr-26 | 1.00 |
| 87 | IN002025Z054 | 364 DTB Maturing on 01/05/2026 | - | 01-May-26 | 1.00 |
| 88 | IN002025Z062 | 364 DTB Maturing on 07/05/2026 | - | 07-May-26 | 1.00 |
| 89 | IN002025Z070 | 364 DTB Maturing on 14/05/2026 | - | 14-May-26 | 1.00 |
| 90 | IN002025Z088 | 364 DTB Maturing on 21/05/2026 | - | 21-May-26 | 1.00 |

**B. Government of India Securities**

| Sr. No | ISIN No.     | Security Description   | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|------------------------|--------|---------------|-------------------|
| 1      | IN0020150036 | 7.72% GS 2025          | 7.72   | 25-May-25     | 1.00              |
| 2      | IN000525C039 | GS25MAY2025C           | 0.00   | 25-May-25     | 1.00              |
| 3      | IN000625C086 | GS01JUN2025C           | 0.00   | 01-Jun-25     | 1.00              |
| 4      | IN000625C011 | GS07JUN2025C           | 0.00   | 07-Jun-25     | 1.00              |
| 5      | IN000625C045 | GS12JUN2025C           | 0.00   | 12-Jun-25     | 1.00              |
| 6      | IN000625C052 | GS15JUN2025C           | 0.00   | 15-Jun-25     | 1.00              |
| 7      | IN0020200112 | 5.22% GS 2025          | 5.22   | 15-Jun-25     | 1.00              |
| 8      | IN000625C078 | GS16JUN2025C           | 0.00   | 16-Jun-25     | 1.00              |
| 9      | IN000625C037 | GS17JUN2025C           | 0.00   | 17-Jun-25     | 1.00              |
| 10     | IN000625C094 | GS19JUN2025C           | 0.00   | 19-Jun-25     | 1.00              |
| 11     | IN000625C060 | GS23JUN2025C           | 0.00   | 23-Jun-25     | 1.00              |
| 12     | IN000625C029 | GS30JUN2025C           | 0.00   | 30-Jun-25     | 1.00              |
| 13     | IN000725C019 | GS02JUL2025C           | 0.00   | 02-Jul-25     | 1.00              |
| 14     | IN000725C027 | GS09JUL2025C           | 0.00   | 09-Jul-25     | 1.00              |
| 15     | IN000825C033 | GS05AUG2025C           | 0.00   | 05-Aug-25     | 1.00              |
| 16     | IN000825C017 | GS10AUG2025C           | 0.00   | 10-Aug-25     | 1.00              |
| 17     | IN000825C025 | GS22AUG2025C           | 0.00   | 22-Aug-25     | 1.00              |
| 18     | IN000925C072 | GS06SEP2025C           | 0.00   | 06-Sep-25     | 1.00              |
| 19     | IN000925C015 | GS09SEP2025C           | 0.00   | 09-Sep-25     | 1.00              |
| 20     | IN000925C056 | GS12SEP2025C           | 0.00   | 12-Sep-25     | 1.00              |
| 21     | IN000925C023 | GS15SEP2025C           | 0.00   | 15-Sep-25     | 1.00              |
| 22     | IN000925C049 | GS19SEP2025C           | 0.00   | 19-Sep-25     | 1.00              |
| 23     | IN000925C031 | GS20SEP2025C           | 0.00   | 20-Sep-25     | 1.00              |
| 24     | IN0020120047 | 8.20% GOVT. STOCK 2025 | 8.20   | 24-Sep-25     | 1.00              |
| 25     | IN0020030071 | 5.97% GOVT. STOCK 2025 | 5.97   | 25-Sep-25     | 1.00              |
| 26     | IN001025C021 | GS10OCT2025C           | 0.00   | 10-Oct-25     | 1.00              |
| 27     | IN001025C039 | GS12OCT2025C           | 0.00   | 12-Oct-25     | 1.00              |
| 28     | IN001025C054 | GS15OCT2025C           | 0.00   | 15-Oct-25     | 1.00              |
| 29     | IN001025C047 | GS22OCT2025C           | 0.00   | 22-Oct-25     | 1.00              |
| 30     | IN001025C013 | GS26OCT2025C           | 0.00   | 26-Oct-25     | 1.00              |
| 31     | IN001125C029 | GS06NOV2025C           | 0.00   | 06-Nov-25     | 1.00              |
| 32     | IN0020200278 | 5.15% GS 2025          | 5.15   | 09-Nov-25     | 2.00              |
| 33     | IN001125C011 | GS10NOV2025C           | 0.00   | 10-Nov-25     | 1.00              |
| 34     | IN001125C037 | GS25NOV2025C           | 0.00   | 25-Nov-25     | 1.00              |
| 35     | IN001225C084 | GS01DEC2025C           | 0.00   | 01-Dec-25     | 1.00              |
| 36     | IN001225C019 | GS07DEC2025C           | 0.00   | 07-Dec-25     | 1.00              |
| 37     | IN001225C043 | GS12DEC2025C           | 0.00   | 12-Dec-25     | 1.00              |
| 38     | IN001225C050 | GS15DEC2025C           | 0.00   | 15-Dec-25     | 1.00              |
| 39     | IN001225C076 | GS16DEC2025C           | 0.00   | 16-Dec-25     | 1.00              |
| 40     | IN001225C035 | GS17DEC2025C           | 0.00   | 17-Dec-25     | 1.00              |
| 41     | IN001225C092 | GS19DEC2025C           | 0.00   | 19-Dec-25     | 1.00              |
| 42     | IN001225C068 | GS23DEC2025C           | 0.00   | 23-Dec-25     | 1.00              |
| 43     | IN001225C027 | GS31DEC2025C           | 0.00   | 31-Dec-25     | 1.00              |
| 44     | IN000126C010 | GS02JAN2026C           | 0.00   | 02-Jan-26     | 1.00              |
| 45     | IN000126C028 | GS09JAN2026C           | 0.00   | 09-Jan-26     | 1.00              |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 46     | IN0020150093 | 7.59% GS 2026         | 7.59   | 11-Jan-26     | 2.00              |
| 47     | IN000226C034 | GS05FEB2026C          | 0.00   | 05-Feb-26     | 1.00              |
| 48     | IN000226C018 | GS10FEB2026C          | 0.00   | 10-Feb-26     | 1.00              |
| 49     | IN000226C026 | GS22FEB2026C          | 0.00   | 22-Feb-26     | 1.00              |
| 50     | IN000326C073 | GS06MAR2026C          | 0.00   | 06-Mar-26     | 1.00              |
| 51     | IN000326C016 | GS09MAR2026C          | 0.00   | 09-Mar-26     | 1.00              |
| 52     | IN000326C057 | GS12MAR2026C          | 0.00   | 12-Mar-26     | 1.00              |
| 53     | IN000326C024 | GS15MAR2026C          | 0.00   | 15-Mar-26     | 1.00              |
| 54     | IN000326C040 | GS19MAR2026C          | 0.00   | 19-Mar-26     | 1.00              |
| 55     | IN000326C032 | GS20MAR2026C          | 0.00   | 20-Mar-26     | 1.00              |
| 56     | IN0020190016 | 7.27% GS 2026         | 7.27   | 08-Apr-26     | 2.00              |
| 57     | IN000426C022 | GS10APR2026C          | 0.00   | 10-Apr-26     | 1.00              |
| 58     | IN0020210012 | 5.63% GS 2026         | 5.63   | 12-Apr-26     | 1.00              |
| 59     | IN000426P016 | 5.63%GS12APR2026P     | 0.00   | 12-Apr-26     | 1.00              |
| 60     | IN000426C030 | GS12APR2026C          | 0.00   | 12-Apr-26     | 1.00              |
| 61     | IN000426C055 | GS15APR2026C          | 0.00   | 15-Apr-26     | 1.00              |
| 62     | IN0020230028 | 6.99% GS 2026         | 6.99   | 17-Apr-26     | 2.00              |
| 63     | IN000426C048 | GS22APR2026C          | 0.00   | 22-Apr-26     | 1.00              |
| 64     | IN000426C014 | GS26APR2026C          | 0.00   | 26-Apr-26     | 1.00              |
| 65     | IN000526C029 | GS06MAY2026C          | 0.00   | 06-May-26     | 3.00              |
| 66     | IN000526C011 | GS10MAY2026C          | 0.00   | 10-May-26     | 3.00              |
| 67     | IN000526C037 | GS25MAY2026C          | 0.00   | 25-May-26     | 3.00              |
| 68     | IN000626C084 | GS01JUN2026C          | 0.00   | 01-Jun-26     | 3.00              |
| 69     | IN000626C019 | GS07JUN2026C          | 0.00   | 07-Jun-26     | 3.00              |
| 70     | IN000626C043 | GS12JUN2026C          | 0.00   | 12-Jun-26     | 3.00              |
| 71     | IN000626C050 | GS15JUN2026C          | 0.00   | 15-Jun-26     | 3.00              |
| 72     | IN000626C076 | GS16JUN2026C          | 0.00   | 16-Jun-26     | 3.00              |
| 73     | IN000626C035 | GS17JUN2026C          | 0.00   | 17-Jun-26     | 3.00              |
| 74     | IN000626C092 | GS19JUN2026C          | 0.00   | 19-Jun-26     | 3.00              |
| 75     | IN000626C068 | GS23JUN2026C          | 0.00   | 23-Jun-26     | 3.00              |
| 76     | IN000626C027 | GS30JUN2026C          | 0.00   | 30-Jun-26     | 3.00              |
| 77     | IN000726C017 | GS02JUL2026C          | 0.00   | 02-Jul-26     | 3.00              |
| 78     | IN0020120039 | 8.33% GOVT.STOCK 2026 | 8.33   | 09-Jul-26     | 4.00              |
| 79     | IN000726P019 | 8.33%GS09JUL2026P     | 0.00   | 09-Jul-26     | 3.00              |
| 80     | IN000726C025 | GS09JUL2026C          | 0.00   | 09-Jul-26     | 3.00              |
| 81     | IN000826C031 | GS05AUG2026C          | 0.00   | 05-Aug-26     | 3.00              |
| 82     | IN000826C015 | GS10AUG2026C          | 0.00   | 10-Aug-26     | 3.00              |
| 83     | IN000826C023 | GS22AUG2026C          | 0.00   | 22-Aug-26     | 3.00              |
| 84     | IN0020160035 | 6.97% GS 2026         | 6.97   | 06-Sep-26     | 3.00              |
| 85     | IN000926C070 | GS06SEP2026C          | 0.00   | 06-Sep-26     | 3.00              |
| 86     | IN000926P015 | 6.97%GS06SEP2026P     | 0.00   | 06-Sep-26     | 3.00              |
| 87     | IN000926C013 | GS09SEP2026C          | 0.00   | 09-Sep-26     | 3.00              |
| 88     | IN0020010081 | 10.18% GS 2026        | 10.18  | 11-Sep-26     | 4.00              |
| 89     | IN000926C054 | GS12SEP2026C          | 0.00   | 12-Sep-26     | 3.00              |
| 90     | IN000926C021 | GS15SEP2026C          | 0.00   | 15-Sep-26     | 3.00              |
| 91     | IN000926C047 | GS19SEP2026C          | 0.00   | 19-Sep-26     | 3.00              |
| 92     | IN000926C039 | GS20SEP2026C          | 0.00   | 20-Sep-26     | 3.00              |
| 93     | IN001026C029 | GS10OCT2026C          | 0.00   | 10-Oct-26     | 3.00              |
| 94     | IN001026C045 | GS15OCT2026C          | 0.00   | 15-Oct-26     | 3.00              |
| 95     | IN001026C037 | GS22OCT2026C          | 0.00   | 22-Oct-26     | 3.00              |
| 96     | IN001026C011 | GS26OCT2026C          | 0.00   | 26-Oct-26     | 3.00              |
| 97     | IN0020230119 | 7.33% GS 2026         | 7.33   | 30-Oct-26     | 3.00              |
| 98     | IN001126C027 | GS06NOV2026C          | 0.00   | 06-Nov-26     | 3.00              |
| 99     | IN001126C019 | GS10NOV2026C          | 0.00   | 10-Nov-26     | 3.00              |
| 100    | IN0020210186 | 5.74% GS 2026         | 5.74   | 15-Nov-26     | 3.00              |
| 101    | IN0020140060 | 8.15% GS 2026         | 8.15   | 24-Nov-26     | 4.00              |
| 102    | IN001126C035 | GS25NOV2026C          | 0.00   | 25-Nov-26     | 3.00              |
| 103    | IN001226C082 | GS01DEC2026C          | 0.00   | 01-Dec-26     | 3.00              |
| 104    | IN001226C017 | GS07DEC2026C          | 0.00   | 07-Dec-26     | 3.00              |
| 105    | IN001226C041 | GS12DEC2026C          | 0.00   | 12-Dec-26     | 3.00              |
| 106    | IN001226C058 | GS15DEC2026C          | 0.00   | 15-Dec-26     | 3.00              |
| 107    | IN001226C074 | GS16DEC2026C          | 0.00   | 16-Dec-26     | 3.00              |
| 108    | IN001226C033 | GS17DEC2026C          | 0.00   | 17-Dec-26     | 3.00              |
| 109    | IN001226C090 | GS19DEC2026C          | 0.00   | 19-Dec-26     | 3.00              |
| 110    | IN001226C066 | GS23DEC2026C          | 0.00   | 23-Dec-26     | 3.00              |
| 111    | IN001226C025 | GS31DEC2026C          | 0.00   | 31-Dec-26     | 3.00              |
| 112    | IN000127C018 | GS02JAN2027C          | 0.00   | 02-Jan-27     | 3.00              |
| 113    | IN000227C032 | GS05FEB2027C          | 0.00   | 05-Feb-27     | 3.00              |
| 114    | IN000227C016 | GS10FEB2027C          | 0.00   | 10-Feb-27     | 3.00              |
| 115    | IN0020060078 | 8.24% GOVT.STOCK 2027 | 8.24   | 15-Feb-27     | 4.00              |
| 116    | IN000227C024 | GS22FEB2027C          | 0.00   | 22-Feb-27     | 3.00              |
| 117    | IN000327C014 | GS09MAR2027C          | 0.00   | 09-Mar-27     | 3.00              |
| 118    | IN000327C055 | GS12MAR2027C          | 0.00   | 12-Mar-27     | 3.00              |
| 119    | IN000327C022 | GS15MAR2027C          | 0.00   | 15-Mar-27     | 3.00              |
| 120    | IN000327C048 | GS19MAR2027C          | 0.00   | 19-Mar-27     | 3.00              |
| 121    | IN000327C030 | GS20MAR2027C          | 0.00   | 20-Mar-27     | 3.00              |
| 122    | IN000427C020 | GS10APR2027C          | 0.00   | 10-Apr-27     | 3.00              |
| 123    | IN000427C046 | GS15APR2027C          | 0.00   | 15-Apr-27     | 3.00              |
| 124    | IN000427C038 | GS22APR2027C          | 0.00   | 22-Apr-27     | 3.00              |
| 125    | IN000427C012 | GS26APR2027C          | 0.00   | 26-Apr-27     | 3.00              |
| 126    | IN000527C027 | GS06MAY2027C          | 0.00   | 06-May-27     | 3.00              |
| 127    | IN000527C019 | GS10MAY2027C          | 0.00   | 10-May-27     | 3.00              |
| 128    | IN0020170026 | 6.79% GS 2027         | 6.79   | 15-May-27     | 3.00              |
| 129    | IN000527C035 | GS25MAY2027C          | 0.00   | 25-May-27     | 3.00              |

| Sr. No | ISIN No.     | Security Description        | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------------|--------|---------------|-------------------|
| 130    | IN0020240043 | 7.02% GS 2027               | 7.02   | 27-May-27     | 4.00              |
| 131    | IN000627C082 | GS01JUN2027C                | 0.00   | 01-Jun-27     | 3.00              |
| 132    | IN000627C017 | GS07JUN2027C                | 0.00   | 07-Jun-27     | 3.00              |
| 133    | IN000627C041 | GS12JUN2027C                | 0.00   | 12-Jun-27     | 3.00              |
| 134    | IN000627C058 | GS15JUN2027C                | 0.00   | 15-Jun-27     | 3.00              |
| 135    | IN000627C074 | GS16JUN2027C                | 0.00   | 16-Jun-27     | 3.00              |
| 136    | IN000627C033 | GS17JUN2027C                | 0.00   | 17-Jun-27     | 3.00              |
| 137    | IN000627C090 | GS19JUN2027C                | 0.00   | 19-Jun-27     | 3.00              |
| 138    | IN0020220037 | 7.38% GS 2027               | 7.38   | 20-Jun-27     | 2.00              |
| 139    | IN000627C066 | GS23JUN2027C                | 0.00   | 23-Jun-27     | 3.00              |
| 140    | IN000627C025 | GS30JUN2027C                | 0.00   | 30-Jun-27     | 3.00              |
| 141    | IN000727C015 | GS02JUL2027C                | 0.00   | 02-Jul-27     | 3.00              |
| 142    | IN0020070036 | 8.26% GOVT. STOCK 2027      | 8.26   | 02-Aug-27     | 3.00              |
| 143    | IN000827C039 | GS05AUG2027C                | 0.00   | 05-Aug-27     | 3.00              |
| 144    | IN000827C013 | GS10AUG2027C                | 0.00   | 10-Aug-27     | 3.00              |
| 145    | IN000827C021 | GS22AUG2027C                | 0.00   | 22-Aug-27     | 3.00              |
| 146    | IN000927C011 | GS09SEP2027C                | 0.00   | 09-Sep-27     | 3.00              |
| 147    | IN000927C052 | GS12SEP2027C                | 0.00   | 12-Sep-27     | 3.00              |
| 148    | IN000927C029 | GS15SEP2027C                | 0.00   | 15-Sep-27     | 3.00              |
| 149    | IN000927C045 | GS19SEP2027C                | 0.00   | 19-Sep-27     | 3.00              |
| 150    | IN000927C037 | GS20SEP2027C                | 0.00   | 20-Sep-27     | 3.00              |
| 151    | IN0020070069 | 8.28% GOVT. STOCK 2027      | 8.28   | 21-Sep-27     | 4.00              |
| 152    | IN001027C027 | GS10OCT2027C                | 0.00   | 10-Oct-27     | 3.00              |
| 153    | IN001027C043 | GS15OCT2027C                | 0.00   | 15-Oct-27     | 3.00              |
| 154    | IN001027C035 | GS22OCT2027C                | 0.00   | 22-Oct-27     | 3.00              |
| 155    | IN001027C019 | GS26OCT2027C                | 0.00   | 26-Oct-27     | 3.00              |
| 156    | IN001127C025 | GS06NOV2027C                | 0.00   | 06-Nov-27     | 3.00              |
| 157    | IN001127C017 | GS10NOV2027C                | 0.00   | 10-Nov-27     | 3.00              |
| 158    | IN001127C033 | GS25NOV2027C                | 0.00   | 25-Nov-27     | 3.00              |
| 159    | IN001227C080 | GS01DEC2027C                | 0.00   | 01-Dec-27     | 3.00              |
| 160    | IN001227C015 | GS07DEC2027C                | 0.00   | 07-Dec-27     | 3.00              |
| 161    | IN0020240167 | 6.64% GS 2027               | 6.64   | 09-Dec-27     | 3.00              |
| 162    | IN001227C049 | GS12DEC2027C                | 0.00   | 12-Dec-27     | 3.00              |
| 163    | IN001227C056 | GS15DEC2027C                | 0.00   | 15-Dec-27     | 3.00              |
| 164    | IN001227C072 | GS16DEC2027C                | 0.00   | 16-Dec-27     | 3.00              |
| 165    | IN001227C031 | GS17DEC2027C                | 0.00   | 17-Dec-27     | 3.00              |
| 166    | IN001227C098 | GS19DEC2027C                | 0.00   | 19-Dec-27     | 3.00              |
| 167    | IN001227C064 | GS23DEC2027C                | 0.00   | 23-Dec-27     | 3.00              |
| 168    | IN001227C023 | GS31DEC2027C                | 0.00   | 31-Dec-27     | 3.00              |
| 169    | IN000128C016 | GS02JAN2028C                | 0.00   | 02-Jan-28     | 3.00              |
| 170    | IN0020170174 | 7.17% GS 2028               | 7.17   | 08-Jan-28     | 3.00              |
| 171    | IN0020220136 | 7.10% GOI SGrB 2028         | 7.10   | 27-Jan-28     | 4.00              |
| 172    | IN000228C030 | GS05FEB2028C                | 0.00   | 05-Feb-28     | 3.00              |
| 173    | IN000228C014 | GS10FEB2028C                | 0.00   | 10-Feb-28     | 3.00              |
| 174    | IN000228C022 | GS22FEB2028C                | 0.00   | 22-Feb-28     | 3.00              |
| 175    | IN000328C012 | GS09MAR2028C                | 0.00   | 09-Mar-28     | 3.00              |
| 176    | IN000328C053 | GS12MAR2028C                | 0.00   | 12-Mar-28     | 3.00              |
| 177    | IN000328C020 | GS15MAR2028C                | 0.00   | 15-Mar-28     | 3.00              |
| 178    | IN000328C046 | GS19MAR2028C                | 0.00   | 19-Mar-28     | 3.00              |
| 179    | IN000328C038 | GS20MAR2028C                | 0.00   | 20-Mar-28     | 3.00              |
| 180    | IN0020020247 | 6.01% GOVT. STOCK 2028      | 6.01   | 25-Mar-28     | 4.00              |
| 181    | IN000428C028 | GS10APR2028C                | 0.00   | 10-Apr-28     | 3.00              |
| 182    | IN000428P012 | 7.06%GS10APR2028P           | 0.00   | 10-Apr-28     | 3.00              |
| 183    | IN0020230010 | 7.06% GS 2028               | 7.06   | 10-Apr-28     | 2.00              |
| 184    | IN000428C044 | GS15APR2028C                | 0.00   | 15-Apr-28     | 3.00              |
| 185    | IN000428C036 | GS22APR2028C                | 0.00   | 22-Apr-28     | 3.00              |
| 186    | IN000428C010 | GS26APR2028C                | 0.00   | 26-Apr-28     | 3.00              |
| 187    | IN000528C025 | GS06MAY2028C                | 0.00   | 06-May-28     | 4.00              |
| 188    | IN000528C017 | GS10MAY2028C                | 0.00   | 10-May-28     | 4.00              |
| 189    | IN000528C033 | GS25MAY2028C                | 0.00   | 25-May-28     | 4.00              |
| 190    | IN000628C080 | GS01JUN2028C                | 0.00   | 01-Jun-28     | 4.00              |
| 191    | IN0020140011 | 8.60% GS 2028               | 8.60   | 02-Jun-28     | 5.00              |
| 192    | IN0020030022 | 6.13% GOVT. STOCK 2028      | 6.13   | 04-Jun-28     | 4.00              |
| 193    | IN000628C015 | GS07JUN2028C                | 0.00   | 07-Jun-28     | 4.00              |
| 194    | IN000628C049 | GS12JUN2028C                | 0.00   | 12-Jun-28     | 4.00              |
| 195    | IN000628C056 | GS15JUN2028C                | 0.00   | 15-Jun-28     | 4.00              |
| 196    | IN000628C072 | GS16JUN2028C                | 0.00   | 16-Jun-28     | 4.00              |
| 197    | IN000628C031 | GS17JUN2028C                | 0.00   | 17-Jun-28     | 4.00              |
| 198    | IN000628C098 | GS19JUN2028C                | 0.00   | 19-Jun-28     | 4.00              |
| 199    | IN000628C064 | GS23JUN2028C                | 0.00   | 23-Jun-28     | 4.00              |
| 200    | IN000628C023 | GS30JUN2028C                | 0.00   | 30-Jun-28     | 4.00              |
| 201    | IN000728C013 | GS02JUL2028C                | 0.00   | 02-Jul-28     | 4.00              |
| 202    | IN000828C037 | GS05AUG2028C                | 0.00   | 05-Aug-28     | 4.00              |
| 203    | IN000828C011 | GS10AUG2028C                | 0.00   | 10-Aug-28     | 4.00              |
| 204    | IN000828C029 | GS22AUG2028C                | 0.00   | 22-Aug-28     | 4.00              |
| 205    | IN000928C019 | GS09SEP2028C                | 0.00   | 09-Sep-28     | 4.00              |
| 206    | IN000928C050 | GS12SEP2028C                | 0.00   | 12-Sep-28     | 4.00              |
| 207    | IN000928C027 | GS15SEP2028C                | 0.00   | 15-Sep-28     | 4.00              |
| 208    | IN000928C043 | GS19SEP2028C                | 0.00   | 19-Sep-28     | 4.00              |
| 209    | IN000928C035 | GS20SEP2028C                | 0.00   | 20-Sep-28     | 4.00              |
| 210    | IN0020210160 | GOI FLOATING RATE BOND 2028 | 6.47   | 04-Oct-28     | 7.00              |
| 211    | IN001028C025 | GS10OCT2028C                | 0.00   | 10-Oct-28     | 4.00              |
| 212    | IN001028C041 | GS15OCT2028C                | 0.00   | 15-Oct-28     | 4.00              |
| 213    | IN001028C033 | GS22OCT2028C                | 0.00   | 22-Oct-28     | 4.00              |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 214    | IN0020230101 | 7.37% GS 2028        | 7.37   | 23-Oct-28     | 3.00              |
| 215    | IN001028C017 | GS26OCT2028C         | 0.00   | 26-Oct-28     | 4.00              |
| 216    | IN001128C023 | GS06NOV2028C         | 0.00   | 06-Nov-28     | 4.00              |
| 217    | IN001128C015 | GS10NOV2028C         | 0.00   | 10-Nov-28     | 4.00              |
| 218    | IN0020230143 | 7.25% GOI SGrB 2028  | 7.25   | 13-Nov-28     | 5.00              |
| 219    | IN001128C031 | GS25NOV2028C         | 0.00   | 25-Nov-28     | 4.00              |
| 220    | IN001228C088 | GS01DEC2028C         | 0.00   | 01-Dec-28     | 4.00              |
| 221    | IN001228C013 | GS07DEC2028C         | 0.00   | 07-Dec-28     | 4.00              |
| 222    | IN001228C047 | GS12DEC2028C         | 0.00   | 12-Dec-28     | 4.00              |
| 223    | IN001228C054 | GS15DEC2028C         | 0.00   | 15-Dec-28     | 4.00              |
| 224    | IN001228C070 | GS16DEC2028C         | 0.00   | 16-Dec-28     | 4.00              |
| 225    | IN001228C039 | GS17DEC2028C         | 0.00   | 17-Dec-28     | 4.00              |
| 226    | IN001228C096 | GS19DEC2028C         | 0.00   | 19-Dec-28     | 4.00              |
| 227    | IN001228C062 | GS23DEC2028C         | 0.00   | 23-Dec-28     | 4.00              |
| 228    | IN001228C021 | GS31DEC2028C         | 0.00   | 31-Dec-28     | 4.00              |
| 229    | IN000129C014 | GS02JAN2029C         | 0.00   | 02-Jan-29     | 4.00              |
| 230    | IN0020180454 | 7.26% GS 2029        | 7.26   | 14-Jan-29     | 3.00              |
| 231    | IN000229C038 | GS05FEB2029C         | 0.00   | 05-Feb-29     | 4.00              |
| 232    | IN000229C012 | GS10FEB2029C         | 0.00   | 10-Feb-29     | 4.00              |
| 233    | IN000229C020 | GS22FEB2029C         | 0.00   | 22-Feb-29     | 4.00              |
| 234    | IN000329C010 | GS09MAR2029C         | 0.00   | 09-Mar-29     | 4.00              |
| 235    | IN000329C051 | GS12MAR2029C         | 0.00   | 12-Mar-29     | 4.00              |
| 236    | IN000329C028 | GS15MAR2029C         | 0.00   | 15-Mar-29     | 4.00              |
| 237    | IN000329C044 | GS19MAR2029C         | 0.00   | 19-Mar-29     | 4.00              |
| 238    | IN0020150069 | 7.59% GS 2029        | 7.59   | 20-Mar-29     | 4.00              |
| 239    | IN000329C036 | GS20MAR2029C         | 0.00   | 20-Mar-29     | 4.00              |
| 240    | IN000429C026 | GS10APR2029C         | 0.00   | 10-Apr-29     | 4.00              |
| 241    | IN000429C042 | GS15APR2029C         | 0.00   | 15-Apr-29     | 4.00              |
| 242    | IN0020220011 | 7.10% GS 2029        | 7.10   | 18-Apr-29     | 3.00              |
| 243    | IN000429C034 | GS22APR2029C         | 0.00   | 22-Apr-29     | 4.00              |
| 244    | IN000429C018 | GS26APR2029C         | 0.00   | 26-Apr-29     | 4.00              |
| 245    | IN000529C023 | GS06MAY2029C         | 0.00   | 06-May-29     | 4.00              |
| 246    | IN000529C015 | GS10MAY2029C         | 0.00   | 10-May-29     | 4.00              |
| 247    | IN000529C031 | GS25MAY2029C         | 0.00   | 25-May-29     | 4.00              |
| 248    | IN000629C088 | GS01JUN2029C         | 0.00   | 01-Jun-29     | 4.00              |
| 249    | IN0020240050 | 7.04% GS 2029        | 7.04   | 03-Jun-29     | 3.00              |
| 250    | IN000629C013 | GS07JUN2029C         | 0.00   | 07-Jun-29     | 4.00              |
| 251    | IN000629C047 | GS12JUN2029C         | 0.00   | 12-Jun-29     | 4.00              |
| 252    | IN000629C054 | GS15JUN2029C         | 0.00   | 15-Jun-29     | 4.00              |
| 253    | IN000629C070 | GS16JUN2029C         | 0.00   | 16-Jun-29     | 4.00              |
| 254    | IN000629C039 | GS17JUN2029C         | 0.00   | 17-Jun-29     | 4.00              |
| 255    | IN000629C096 | GS19JUN2029C         | 0.00   | 19-Jun-29     | 4.00              |
| 256    | IN000629C062 | GS23JUN2029C         | 0.00   | 23-Jun-29     | 4.00              |
| 257    | IN000629C021 | GS30JUN2029C         | 0.00   | 30-Jun-29     | 4.00              |
| 258    | IN000729C011 | GS02JUL2029C         | 0.00   | 02-Jul-29     | 4.00              |
| 259    | IN000829C035 | GS05AUG2029C         | 0.00   | 05-Aug-29     | 4.00              |
| 260    | IN000829C019 | GS10AUG2029C         | 0.00   | 10-Aug-29     | 4.00              |
| 261    | IN000829C027 | GS22AUG2029C         | 0.00   | 22-Aug-29     | 4.00              |
| 262    | IN000929C017 | GS09SEP2029C         | 0.00   | 09-Sep-29     | 4.00              |
| 263    | IN000929C058 | GS12SEP2029C         | 0.00   | 12-Sep-29     | 4.00              |
| 264    | IN000929C025 | GS15SEP2029C         | 0.00   | 15-Sep-29     | 4.00              |
| 265    | IN000929C041 | GS19SEP2029C         | 0.00   | 19-Sep-29     | 4.00              |
| 266    | IN000929C033 | GS20SEP2029C         | 0.00   | 20-Sep-29     | 4.00              |
| 267    | IN0020190362 | 6.45% GS 2029        | 6.45   | 07-Oct-29     | 5.00              |
| 268    | IN001029C023 | GS10OCT2029C         | 0.00   | 10-Oct-29     | 4.00              |
| 269    | IN001029C049 | GS15OCT2029C         | 0.00   | 15-Oct-29     | 4.00              |
| 270    | IN001029C031 | GS22OCT2029C         | 0.00   | 22-Oct-29     | 4.00              |
| 271    | IN001029C015 | GS26OCT2029C         | 0.00   | 26-Oct-29     | 4.00              |
| 272    | IN001129C021 | GS06NOV2029C         | 0.00   | 06-Nov-29     | 4.00              |
| 273    | IN001129C013 | GS10NOV2029C         | 0.00   | 10-Nov-29     | 4.00              |
| 274    | IN001129C039 | GS25NOV2029C         | 0.00   | 25-Nov-29     | 4.00              |
| 275    | IN001229C086 | GS01DEC2029C         | 0.00   | 01-Dec-29     | 4.00              |
| 276    | IN001229C011 | GS07DEC2029C         | 0.00   | 07-Dec-29     | 4.00              |
| 277    | IN001229C045 | GS12DEC2029C         | 0.00   | 12-Dec-29     | 4.00              |
| 278    | IN001229C052 | GS15DEC2029C         | 0.00   | 15-Dec-29     | 4.00              |
| 279    | IN001229C078 | GS16DEC2029C         | 0.00   | 16-Dec-29     | 4.00              |
| 280    | IN001229C037 | GS17DEC2029C         | 0.00   | 17-Dec-29     | 4.00              |
| 281    | IN001229C094 | GS19DEC2029C         | 0.00   | 19-Dec-29     | 4.00              |
| 282    | IN001229C060 | GS23DEC2029C         | 0.00   | 23-Dec-29     | 4.00              |
| 283    | IN0020240183 | 6.75% GS 2029        | 6.75   | 23-Dec-29     | 3.00              |
| 284    | IN0020160118 | 6.79% GS 2029        | 6.79   | 26-Dec-29     | 4.00              |
| 285    | IN001229C029 | GS31DEC2029C         | 0.00   | 31-Dec-29     | 4.00              |
| 286    | IN000130C012 | GS02JAN2030C         | 0.00   | 02-Jan-30     | 4.00              |
| 287    | IN000230C036 | GS05FEB2030C         | 0.00   | 05-Feb-30     | 4.00              |
| 288    | IN000230C010 | GS10FEB2030C         | 0.00   | 10-Feb-30     | 4.00              |
| 289    | IN000230C028 | GS22FEB2030C         | 0.00   | 22-Feb-30     | 4.00              |
| 290    | IN000330C018 | GS09MAR2030C         | 0.00   | 09-Mar-30     | 4.00              |
| 291    | IN000330C059 | GS12MAR2030C         | 0.00   | 12-Mar-30     | 4.00              |
| 292    | IN000330C026 | GS15MAR2030C         | 0.00   | 15-Mar-30     | 4.00              |
| 293    | IN0020150028 | 7.88% GS 2030        | 7.88   | 19-Mar-30     | 4.00              |
| 294    | IN000330C042 | GS19MAR2030C         | 0.00   | 19-Mar-30     | 4.00              |
| 295    | IN000330C034 | GS20MAR2030C         | 0.00   | 20-Mar-30     | 4.00              |
| 296    | IN000430C024 | GS10APR2030C         | 0.00   | 10-Apr-30     | 4.00              |
| 297    | IN000430C040 | GS15APR2030C         | 0.00   | 15-Apr-30     | 4.00              |

| Sr. No | ISIN No.     | Security Description   | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|------------------------|--------|---------------|-------------------|
| 298    | IN0020230036 | 7.17% GS 2030          | 7.17   | 17-Apr-30     | 3.00              |
| 299    | IN000430C032 | GS22APR2030C           | 0.00   | 22-Apr-30     | 4.00              |
| 300    | IN000430C016 | GS26APR2030C           | 0.00   | 26-Apr-30     | 4.00              |
| 301    | IN000530C021 | GS06MAY2030C           | 0.00   | 06-May-30     | 7.00              |
| 302    | IN0020160019 | 7.61% GS 2030          | 7.61   | 09-May-30     | 6.00              |
| 303    | IN000530C013 | GS10MAY2030C           | 0.00   | 10-May-30     | 7.00              |
| 304    | IN0020200070 | 5.79% GS 2030          | 5.79   | 11-May-30     | 5.00              |
| 305    | IN000530C039 | GS25MAY2030C           | 0.00   | 25-May-30     | 7.00              |
| 306    | IN000630C086 | GS01JUN2030C           | 0.00   | 01-Jun-30     | 7.00              |
| 307    | IN000630C011 | GS07JUN2030C           | 0.00   | 07-Jun-30     | 7.00              |
| 308    | IN000630C045 | GS12JUN2030C           | 0.00   | 12-Jun-30     | 7.00              |
| 309    | IN000630C052 | GS15JUN2030C           | 0.00   | 15-Jun-30     | 7.00              |
| 310    | IN000630C078 | GS16JUN2030C           | 0.00   | 16-Jun-30     | 7.00              |
| 311    | IN000630C037 | GS17JUN2030C           | 0.00   | 17-Jun-30     | 7.00              |
| 312    | IN000630C094 | GS19JUN2030C           | 0.00   | 19-Jun-30     | 7.00              |
| 313    | IN000630C060 | GS23JUN2030C           | 0.00   | 23-Jun-30     | 7.00              |
| 314    | IN000630C029 | GS30JUN2030C           | 0.00   | 30-Jun-30     | 7.00              |
| 315    | IN000730C019 | GS02JUL2030C           | 0.00   | 02-Jul-30     | 7.00              |
| 316    | IN0020200153 | 5.77% GS 2030          | 5.77   | 03-Aug-30     | 5.00              |
| 317    | IN000830C033 | GS05AUG2030C           | 0.00   | 05-Aug-30     | 7.00              |
| 318    | IN000830C017 | GS10AUG2030C           | 0.00   | 10-Aug-30     | 7.00              |
| 319    | IN000830C025 | GS22AUG2030C           | 0.00   | 22-Aug-30     | 7.00              |
| 320    | IN000930C015 | GS09SEP2030C           | 0.00   | 09-Sep-30     | 7.00              |
| 321    | IN000930C056 | GS12SEP2030C           | 0.00   | 12-Sep-30     | 7.00              |
| 322    | IN000930C023 | GS15SEP2030C           | 0.00   | 15-Sep-30     | 7.00              |
| 323    | IN000930C049 | GS19SEP2030C           | 0.00   | 19-Sep-30     | 7.00              |
| 324    | IN000930C031 | GS20SEP2030C           | 0.00   | 20-Sep-30     | 7.00              |
| 325    | IN0020130053 | 9.20% GOVT. STOCK 2030 | 9.20   | 30-Sep-30     | 6.00              |
| 326    | IN001030C021 | GS10OCT2030C           | 0.00   | 10-Oct-30     | 7.00              |
| 327    | IN001030C047 | GS15OCT2030C           | 0.00   | 15-Oct-30     | 7.00              |
| 328    | IN001030C039 | GS22OCT2030C           | 0.00   | 22-Oct-30     | 7.00              |
| 329    | IN001030C013 | GS26OCT2030C           | 0.00   | 26-Oct-30     | 7.00              |
| 330    | IN001130C029 | GS06NOV2030C           | 0.00   | 06-Nov-30     | 7.00              |
| 331    | IN001130C011 | GS10NOV2030C           | 0.00   | 10-Nov-30     | 7.00              |
| 332    | IN0020230135 | 7.32% GS 2030          | 7.32   | 13-Nov-30     | 3.00              |
| 333    | IN001130C037 | GS25NOV2030C           | 0.00   | 25-Nov-30     | 7.00              |
| 334    | IN001230C084 | GS01DEC2030C           | 0.00   | 01-Dec-30     | 7.00              |
| 335    | IN0020200294 | 5.85% GS 2030          | 5.85   | 01-Dec-30     | 5.00              |
| 336    | IN0020110055 | 8.97% GOVT. STOCK 2030 | 8.97   | 05-Dec-30     | 6.00              |
| 337    | IN001230C019 | GS07DEC2030C           | 0.00   | 07-Dec-30     | 7.00              |
| 338    | IN001230C043 | GS12DEC2030C           | 0.00   | 12-Dec-30     | 7.00              |
| 339    | IN001230C050 | GS15DEC2030C           | 0.00   | 15-Dec-30     | 7.00              |
| 340    | IN001230C076 | GS16DEC2030C           | 0.00   | 16-Dec-30     | 7.00              |
| 341    | IN001230C035 | GS17DEC2030C           | 0.00   | 17-Dec-30     | 7.00              |
| 342    | IN001230C092 | GS19DEC2030C           | 0.00   | 19-Dec-30     | 7.00              |
| 343    | IN001230C068 | GS23DEC2030C           | 0.00   | 23-Dec-30     | 7.00              |
| 344    | IN001230C027 | GS31DEC2030C           | 0.00   | 31-Dec-30     | 7.00              |
| 345    | IN000131C010 | GS02JAN2031C           | 0.00   | 02-Jan-31     | 7.00              |
| 346    | IN000231C034 | GS05FEB2031C           | 0.00   | 05-Feb-31     | 7.00              |
| 347    | IN000231C018 | GS10FEB2031C           | 0.00   | 10-Feb-31     | 7.00              |
| 348    | IN000231C026 | GS22FEB2031C           | 0.00   | 22-Feb-31     | 7.00              |
| 349    | IN000331C016 | GS09MAR2031C           | 0.00   | 09-Mar-31     | 7.00              |
| 350    | IN000331C057 | GS12MAR2031C           | 0.00   | 12-Mar-31     | 7.00              |
| 351    | IN000331C024 | GS15MAR2031C           | 0.00   | 15-Mar-31     | 7.00              |
| 352    | IN000331C040 | GS19MAR2031C           | 0.00   | 19-Mar-31     | 7.00              |
| 353    | IN000331C032 | GS20MAR2031C           | 0.00   | 20-Mar-31     | 7.00              |
| 354    | IN000431C022 | GS10APR2031C           | 0.00   | 10-Apr-31     | 7.00              |
| 355    | IN000431C048 | GS15APR2031C           | 0.00   | 15-Apr-31     | 7.00              |
| 356    | IN000431C030 | GS22APR2031C           | 0.00   | 22-Apr-31     | 7.00              |
| 357    | IN000431C014 | GS26APR2031C           | 0.00   | 26-Apr-31     | 7.00              |
| 358    | IN000531C029 | GS06MAY2031C           | 0.00   | 06-May-31     | 7.00              |
| 359    | IN000531C011 | GS10MAY2031C           | 0.00   | 10-May-31     | 7.00              |
| 360    | IN000531C037 | GS25MAY2031C           | 0.00   | 25-May-31     | 7.00              |
| 361    | IN000631C084 | GS01JUN2031C           | 0.00   | 01-Jun-31     | 7.00              |
| 362    | IN000631C019 | GS07JUN2031C           | 0.00   | 07-Jun-31     | 7.00              |
| 363    | IN000631C043 | GS12JUN2031C           | 0.00   | 12-Jun-31     | 7.00              |
| 364    | IN000631C050 | GS15JUN2031C           | 0.00   | 15-Jun-31     | 7.00              |
| 365    | IN000631C076 | GS16JUN2031C           | 0.00   | 16-Jun-31     | 7.00              |
| 366    | IN000631C035 | GS17JUN2031C           | 0.00   | 17-Jun-31     | 7.00              |
| 367    | IN0020240076 | 7.02% GS 2031          | 7.02   | 18-Jun-31     | 3.00              |
| 368    | IN000631C092 | GS19JUN2031C           | 0.00   | 19-Jun-31     | 7.00              |
| 369    | IN000631C068 | GS23JUN2031C           | 0.00   | 23-Jun-31     | 7.00              |
| 370    | IN000631C027 | GS30JUN2031C           | 0.00   | 30-Jun-31     | 7.00              |
| 371    | IN000731C017 | GS02JUL2031C           | 0.00   | 02-Jul-31     | 7.00              |
| 372    | IN0020210095 | 6.10% GS 2031          | 6.10   | 12-Jul-31     | 3.00              |
| 373    | IN000831C031 | GS05AUG2031C           | 0.00   | 05-Aug-31     | 7.00              |
| 374    | IN000831C015 | GS10AUG2031C           | 0.00   | 10-Aug-31     | 7.00              |
| 375    | IN000831C023 | GS22AUG2031C           | 0.00   | 22-Aug-31     | 7.00              |
| 376    | IN000931C013 | GS09SEP2031C           | 0.00   | 09-Sep-31     | 7.00              |
| 377    | IN000931C054 | GS12SEP2031C           | 0.00   | 12-Sep-31     | 7.00              |
| 378    | IN000931C021 | GS15SEP2031C           | 0.00   | 15-Sep-31     | 7.00              |
| 379    | IN0020170042 | 6.68% GS 2031          | 6.68   | 17-Sep-31     | 5.00              |
| 380    | IN000931C047 | GS19SEP2031C           | 0.00   | 19-Sep-31     | 7.00              |
| 381    | IN000931C039 | GS20SEP2031C           | 0.00   | 20-Sep-31     | 7.00              |

| Sr. No | ISIN No.     | Security Description        | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------------|--------|---------------|-------------------|
| 382    | IN001031C029 | GS10OCT2031C                | 0.00   | 10-Oct-31     | 7.00              |
| 383    | IN001031C045 | GS15OCT2031C                | 0.00   | 15-Oct-31     | 7.00              |
| 384    | IN001031C037 | GS22OCT2031C                | 0.00   | 22-Oct-31     | 7.00              |
| 385    | IN001031C011 | GS26OCT2031C                | 0.00   | 26-Oct-31     | 7.00              |
| 386    | IN001131C027 | GS06NOV2031C                | 0.00   | 06-Nov-31     | 7.00              |
| 387    | IN001131C019 | GS10NOV2031C                | 0.00   | 10-Nov-31     | 7.00              |
| 388    | IN001131C035 | GS25NOV2031C                | 0.00   | 25-Nov-31     | 7.00              |
| 389    | IN001231C082 | GS01DEC2031C                | 0.00   | 01-Dec-31     | 7.00              |
| 390    | IN001231C017 | GS07DEC2031C                | 0.00   | 07-Dec-31     | 7.00              |
| 391    | IN0020180041 | GOI FLOATING RATE BOND 2031 | 6.59   | 07-Dec-31     | 9.00              |
| 392    | IN001231C041 | GS12DEC2031C                | 0.00   | 12-Dec-31     | 7.00              |
| 393    | IN001231C058 | GS15DEC2031C                | 0.00   | 15-Dec-31     | 7.00              |
| 394    | IN001231C074 | GS16DEC2031C                | 0.00   | 16-Dec-31     | 7.00              |
| 395    | IN001231C033 | GS17DEC2031C                | 0.00   | 17-Dec-31     | 7.00              |
| 396    | IN001231C090 | GS19DEC2031C                | 0.00   | 19-Dec-31     | 7.00              |
| 397    | IN001231C066 | GS23DEC2031C                | 0.00   | 23-Dec-31     | 7.00              |
| 398    | IN0020240191 | 6.79% GS 2031               | 6.79   | 30-Dec-31     | 3.00              |
| 399    | IN001231C025 | GS31DEC2031C                | 0.00   | 31-Dec-31     | 7.00              |
| 400    | IN000132C018 | GS02JAN2032C                | 0.00   | 02-Jan-32     | 7.00              |
| 401    | IN0020210244 | 6.54% GS 2032               | 6.54   | 17-Jan-32     | 3.00              |
| 402    | IN000232C032 | GS05FEB2032C                | 0.00   | 05-Feb-32     | 7.00              |
| 403    | IN000232C016 | GS10FEB2032C                | 0.00   | 10-Feb-32     | 7.00              |
| 404    | IN0020060086 | 8.28% GOVT.STOCK 2032       | 8.28   | 15-Feb-32     | 6.00              |
| 405    | IN000232C024 | GS22FEB2032C                | 0.00   | 22-Feb-32     | 7.00              |
| 406    | IN000332C014 | GS09MAR2032C                | 0.00   | 09-Mar-32     | 7.00              |
| 407    | IN000332C055 | GS12MAR2032C                | 0.00   | 12-Mar-32     | 7.00              |
| 408    | IN000332C022 | GS15MAR2032C                | 0.00   | 15-Mar-32     | 7.00              |
| 409    | IN000332C048 | GS19MAR2032C                | 0.00   | 19-Mar-32     | 7.00              |
| 410    | IN000332C030 | GS20MAR2032C                | 0.00   | 20-Mar-32     | 7.00              |
| 411    | IN000432C020 | GS10APR2032C                | 0.00   | 10-Apr-32     | 7.00              |
| 412    | IN000432C046 | GS15APR2032C                | 0.00   | 15-Apr-32     | 7.00              |
| 413    | IN000432C038 | GS22APR2032C                | 0.00   | 22-Apr-32     | 7.00              |
| 414    | IN000432C012 | GS26APR2032C                | 0.00   | 26-Apr-32     | 7.00              |
| 415    | IN000532C027 | GS06MAY2032C                | 0.00   | 06-May-32     | 7.00              |
| 416    | IN000532C019 | GS10MAY2032C                | 0.00   | 10-May-32     | 7.00              |
| 417    | IN000532C035 | GS25MAY2032C                | 0.00   | 25-May-32     | 7.00              |
| 418    | IN000632C082 | GS01JUN2032C                | 0.00   | 01-Jun-32     | 7.00              |
| 419    | IN000632C017 | GS07JUN2032C                | 0.00   | 07-Jun-32     | 7.00              |
| 420    | IN000632C041 | GS12JUN2032C                | 0.00   | 12-Jun-32     | 7.00              |
| 421    | IN000632C058 | GS15JUN2032C                | 0.00   | 15-Jun-32     | 7.00              |
| 422    | IN000632C074 | GS16JUN2032C                | 0.00   | 16-Jun-32     | 7.00              |
| 423    | IN000632C033 | GS17JUN2032C                | 0.00   | 17-Jun-32     | 7.00              |
| 424    | IN000632C090 | GS19JUN2032C                | 0.00   | 19-Jun-32     | 7.00              |
| 425    | IN000632C066 | GS23JUN2032C                | 0.00   | 23-Jun-32     | 7.00              |
| 426    | IN000632C025 | GS30JUN2032C                | 0.00   | 30-Jun-32     | 7.00              |
| 427    | IN000732C015 | GS02JUL2032C                | 0.00   | 02-Jul-32     | 7.00              |
| 428    | IN0020070044 | 8.32% GOVT.STOCK 2032       | 8.32   | 02-Aug-32     | 6.00              |
| 429    | IN000832C039 | GS05AUG2032C                | 0.00   | 05-Aug-32     | 7.00              |
| 430    | IN000832C013 | GS10AUG2032C                | 0.00   | 10-Aug-32     | 7.00              |
| 431    | IN000832C021 | GS22AUG2032C                | 0.00   | 22-Aug-32     | 7.00              |
| 432    | IN0020220060 | 7.26% GS 2032               | 7.26   | 22-Aug-32     | 3.00              |
| 433    | IN0020020106 | 7.95% G.S 2032              | 7.95   | 28-Aug-32     | 6.00              |
| 434    | IN000932C011 | GS09SEP2032C                | 0.00   | 09-Sep-32     | 7.00              |
| 435    | IN000932C052 | GS12SEP2032C                | 0.00   | 12-Sep-32     | 7.00              |
| 436    | IN000932C029 | GS15SEP2032C                | 0.00   | 15-Sep-32     | 7.00              |
| 437    | IN000932C045 | GS19SEP2032C                | 0.00   | 19-Sep-32     | 7.00              |
| 438    | IN000932C037 | GS20SEP2032C                | 0.00   | 20-Sep-32     | 7.00              |
| 439    | IN0020070077 | 8.33% GOVT.STOCK 2032       | 8.33   | 21-Sep-32     | 6.00              |
| 440    | IN001032C027 | GS10OCT2032C                | 0.00   | 10-Oct-32     | 7.00              |
| 441    | IN001032C043 | GS15OCT2032C                | 0.00   | 15-Oct-32     | 7.00              |
| 442    | IN001032C035 | GS22OCT2032C                | 0.00   | 22-Oct-32     | 7.00              |
| 443    | IN001032C019 | GS26OCT2032C                | 0.00   | 26-Oct-32     | 7.00              |
| 444    | IN001132C025 | GS06NOV2032C                | 0.00   | 06-Nov-32     | 7.00              |
| 445    | IN001132C017 | GS10NOV2032C                | 0.00   | 10-Nov-32     | 7.00              |
| 446    | IN001132C033 | GS25NOV2032C                | 0.00   | 25-Nov-32     | 7.00              |
| 447    | IN001232C080 | GS01DEC2032C                | 0.00   | 01-Dec-32     | 7.00              |
| 448    | IN001232C015 | GS07DEC2032C                | 0.00   | 07-Dec-32     | 7.00              |
| 449    | IN001232C049 | GS12DEC2032C                | 0.00   | 12-Dec-32     | 7.00              |
| 450    | IN001232C056 | GS15DEC2032C                | 0.00   | 15-Dec-32     | 7.00              |
| 451    | IN001232C072 | GS16DEC2032C                | 0.00   | 16-Dec-32     | 7.00              |
| 452    | IN001232C031 | GS17DEC2032C                | 0.00   | 17-Dec-32     | 7.00              |
| 453    | IN001232C098 | GS19DEC2032C                | 0.00   | 19-Dec-32     | 7.00              |
| 454    | IN001232C064 | GS23DEC2032C                | 0.00   | 23-Dec-32     | 7.00              |
| 455    | IN001232C023 | GS31DEC2032C                | 0.00   | 31-Dec-32     | 7.00              |
| 456    | IN000133C016 | GS02JAN2033C                | 0.00   | 02-Jan-33     | 7.00              |
| 457    | IN0020220144 | 7.29% GOI SGrB 2033         | 7.29   | 27-Jan-33     | 6.00              |
| 458    | IN000233C030 | GS05FEB2033C                | 0.00   | 05-Feb-33     | 7.00              |
| 459    | IN0020220151 | 7.26% GS 2033               | 7.26   | 06-Feb-33     | 3.00              |
| 460    | IN000233C014 | GS10FEB2033C                | 0.00   | 10-Feb-33     | 7.00              |
| 461    | IN000233C022 | GS22FEB2033C                | 0.00   | 22-Feb-33     | 7.00              |
| 462    | IN000333C012 | GS09MAR2033C                | 0.00   | 09-Mar-33     | 7.00              |
| 463    | IN000333C053 | GS12MAR2033C                | 0.00   | 12-Mar-33     | 7.00              |
| 464    | IN000333C020 | GS15MAR2033C                | 0.00   | 15-Mar-33     | 7.00              |
| 465    | IN000333C046 | GS19MAR2033C                | 0.00   | 19-Mar-33     | 7.00              |



| Sr. No | ISIN No.     | Security Description        | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------------|--------|---------------|-------------------|
| 466    | IN000333C038 | GS20MAR2033C                | 0.00   | 20-Mar-33     | 7.00              |
| 467    | IN000433C028 | GS10APR2033C                | 0.00   | 10-Apr-33     | 7.00              |
| 468    | IN000433C044 | GS15APR2033C                | 0.00   | 15-Apr-33     | 7.00              |
| 469    | IN000433C036 | GS22APR2033C                | 0.00   | 22-Apr-33     | 7.00              |
| 470    | IN000433C010 | GS26APR2033C                | 0.00   | 26-Apr-33     | 7.00              |
| 471    | IN000533C025 | GS06MAY2033C                | 0.00   | 06-May-33     | 7.00              |
| 472    | IN000533C017 | GS10MAY2033C                | 0.00   | 10-May-33     | 7.00              |
| 473    | IN000533C033 | GS25MAY2033C                | 0.00   | 25-May-33     | 7.00              |
| 474    | IN000633C080 | GS01JUN2033C                | 0.00   | 01-Jun-33     | 7.00              |
| 475    | IN000633C015 | GS07JUN2033C                | 0.00   | 07-Jun-33     | 7.00              |
| 476    | IN000633C049 | GS12JUN2033C                | 0.00   | 12-Jun-33     | 7.00              |
| 477    | IN000633C056 | GS15JUN2033C                | 0.00   | 15-Jun-33     | 7.00              |
| 478    | IN000633C072 | GS16JUN2033C                | 0.00   | 16-Jun-33     | 7.00              |
| 479    | IN000633C031 | GS17JUN2033C                | 0.00   | 17-Jun-33     | 7.00              |
| 480    | IN0020190065 | 7.57% GS 2033               | 7.57   | 17-Jun-33     | 5.00              |
| 481    | IN000633C098 | GS19JUN2033C                | 0.00   | 19-Jun-33     | 7.00              |
| 482    | IN000633C064 | GS23JUN2033C                | 0.00   | 23-Jun-33     | 7.00              |
| 483    | IN000633C023 | GS30JUN2033C                | 0.00   | 30-Jun-33     | 7.00              |
| 484    | IN000733C013 | GS02JUL2033C                | 0.00   | 02-Jul-33     | 7.00              |
| 485    | IN000833C037 | GS05AUG2033C                | 0.00   | 05-Aug-33     | 7.00              |
| 486    | IN000833C011 | GS10AUG2033C                | 0.00   | 10-Aug-33     | 7.00              |
| 487    | IN0020230085 | 7.18% GS 2033               | 7.18   | 14-Aug-33     | 3.00              |
| 488    | IN000833C029 | GS22AUG2033C                | 0.00   | 22-Aug-33     | 7.00              |
| 489    | IN000933C019 | GS09SEP2033C                | 0.00   | 09-Sep-33     | 7.00              |
| 490    | IN000933C050 | GS12SEP2033C                | 0.00   | 12-Sep-33     | 7.00              |
| 491    | IN000933C027 | GS15SEP2033C                | 0.00   | 15-Sep-33     | 7.00              |
| 492    | IN000933C043 | GS19SEP2033C                | 0.00   | 19-Sep-33     | 7.00              |
| 493    | IN000933C035 | GS20SEP2033C                | 0.00   | 20-Sep-33     | 7.00              |
| 494    | IN0020200120 | GOI FLOATING RATE BOND 2033 | 6.59   | 22-Sep-33     | 6.00              |
| 495    | IN001033C025 | GS10OCT2033C                | 0.00   | 10-Oct-33     | 7.00              |
| 496    | IN001033C041 | GS15OCT2033C                | 0.00   | 15-Oct-33     | 7.00              |
| 497    | IN001033C033 | GS22OCT2033C                | 0.00   | 22-Oct-33     | 7.00              |
| 498    | IN001033C017 | GS26OCT2033C                | 0.00   | 26-Oct-33     | 7.00              |
| 499    | IN001133C023 | GS06NOV2033C                | 0.00   | 06-Nov-33     | 7.00              |
| 500    | IN0020140052 | 8.24% GS 2033               | 8.24   | 10-Nov-33     | 6.00              |
| 501    | IN001133C015 | GS10NOV2033C                | 0.00   | 10-Nov-33     | 7.00              |
| 502    | IN001133P017 | 8.24%%GS10NOV2033P          | 0.00   | 10-Nov-33     | 7.00              |
| 503    | IN001133C031 | GS25NOV2033C                | 0.00   | 25-Nov-33     | 7.00              |
| 504    | IN001233C088 | GS01DEC2033C                | 0.00   | 01-Dec-33     | 7.00              |
| 505    | IN0020160100 | 6.57% GS 2033               | 6.57   | 05-Dec-33     | 5.00              |
| 506    | IN001233C013 | GS07DEC2033C                | 0.00   | 07-Dec-33     | 7.00              |
| 507    | IN0020230150 | 7.24% GOI SGrB 2033         | 7.24   | 11-Dec-33     | 6.00              |
| 508    | IN001233C047 | GS12DEC2033C                | 0.00   | 12-Dec-33     | 7.00              |
| 509    | IN001233C054 | GS15DEC2033C                | 0.00   | 15-Dec-33     | 7.00              |
| 510    | IN001233C070 | GS16DEC2033C                | 0.00   | 16-Dec-33     | 7.00              |
| 511    | IN001233C039 | GS17DEC2033C                | 0.00   | 17-Dec-33     | 7.00              |
| 512    | IN001233C096 | GS19DEC2033C                | 0.00   | 19-Dec-33     | 7.00              |
| 513    | IN001233C062 | GS23DEC2033C                | 0.00   | 23-Dec-33     | 7.00              |
| 514    | IN001233C021 | GS31DEC2033C                | 0.00   | 31-Dec-33     | 7.00              |
| 515    | IN000134C014 | GS02JAN2034C                | 0.00   | 02-Jan-34     | 7.00              |
| 516    | IN000234C038 | GS05FEB2034C                | 0.00   | 05-Feb-34     | 7.00              |
| 517    | IN000234C012 | GS10FEB2034C                | 0.00   | 10-Feb-34     | 7.00              |
| 518    | IN000234C020 | GS22FEB2034C                | 0.00   | 22-Feb-34     | 7.00              |
| 519    | IN000334C010 | GS09MAR2034C                | 0.00   | 09-Mar-34     | 7.00              |
| 520    | IN000334C051 | GS12MAR2034C                | 0.00   | 12-Mar-34     | 7.00              |
| 521    | IN000334C028 | GS15MAR2034C                | 0.00   | 15-Mar-34     | 7.00              |
| 522    | IN000334C044 | GS19MAR2034C                | 0.00   | 19-Mar-34     | 7.00              |
| 523    | IN000334C036 | GS20MAR2034C                | 0.00   | 20-Mar-34     | 7.00              |
| 524    | IN0020240019 | 7.10% GS 2034               | 7.10   | 08-Apr-34     | 3.00              |
| 525    | IN000434C026 | GS10APR2034C                | 0.00   | 10-Apr-34     | 7.00              |
| 526    | IN000434C042 | GS15APR2034C                | 0.00   | 15-Apr-34     | 7.00              |
| 527    | IN000434C034 | GS22APR2034C                | 0.00   | 22-Apr-34     | 7.00              |
| 528    | IN000434C018 | GS26APR2034C                | 0.00   | 26-Apr-34     | 7.00              |
| 529    | IN000534C015 | GS06MAY2034C                | 0.00   | 06-May-34     | 7.00              |
| 530    | IN000534C023 | GS25MAY2034C                | 0.00   | 25-May-34     | 7.00              |
| 531    | IN000634C088 | GS01JUN2034C                | 0.00   | 01-Jun-34     | 7.00              |
| 532    | IN000634C013 | GS07JUN2034C                | 0.00   | 07-Jun-34     | 7.00              |
| 533    | IN000634C047 | GS12JUN2034C                | 0.00   | 12-Jun-34     | 7.00              |
| 534    | IN000634C054 | GS15JUN2034C                | 0.00   | 15-Jun-34     | 7.00              |
| 535    | IN000634C070 | GS16JUN2034C                | 0.00   | 16-Jun-34     | 7.00              |
| 536    | IN000634C039 | GS17JUN2034C                | 0.00   | 17-Jun-34     | 7.00              |
| 537    | IN000634C096 | GS19JUN2034C                | 0.00   | 19-Jun-34     | 7.00              |
| 538    | IN000634C062 | GS23JUN2034C                | 0.00   | 23-Jun-34     | 7.00              |
| 539    | IN000634C021 | GS30JUN2034C                | 0.00   | 30-Jun-34     | 7.00              |
| 540    | IN000734C011 | GS02JUL2034C                | 0.00   | 02-Jul-34     | 7.00              |
| 541    | IN0020240100 | 6.90% GOI SGrB 2034         | 6.90   | 05-Aug-34     | 6.00              |
| 542    | IN000834C035 | GS05AUG2034C                | 0.00   | 05-Aug-34     | 7.00              |
| 543    | IN0020040039 | 7.5% GOVT. STOCK 2034       | 7.50   | 10-Aug-34     | 6.00              |
| 544    | IN000834C019 | GS10AUG2034C                | 0.00   | 10-Aug-34     | 7.00              |
| 545    | IN000834P011 | 7.5%%GS10AUG2034P           | 0.00   | 10-Aug-34     | 7.00              |
| 546    | IN000834C027 | GS22AUG2034C                | 0.00   | 22-Aug-34     | 7.00              |
| 547    | IN000934C017 | GS09SEP2034C                | 0.00   | 09-Sep-34     | 7.00              |
| 548    | IN000934C058 | GS12SEP2034C                | 0.00   | 12-Sep-34     | 7.00              |
| 549    | IN000934C025 | GS15SEP2034C                | 0.00   | 15-Sep-34     | 7.00              |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 550    | IN0020200096 | 6.19% GS 2034         | 6.19   | 16-Sep-34     | 3.00              |
| 551    | IN000934C041 | GS19SEP2034C          | 0.00   | 19-Sep-34     | 7.00              |
| 552    | IN000934C033 | GS20SEP2034C          | 0.00   | 20-Sep-34     | 7.00              |
| 553    | IN0020240126 | 6.79% GS 2034         | 6.79   | 07-Oct-34     | 3.00              |
| 554    | IN001034C023 | GS10OCT2034C          | 0.00   | 10-Oct-34     | 7.00              |
| 555    | IN001034C049 | GS15OCT2034C          | 0.00   | 15-Oct-34     | 7.00              |
| 556    | IN001034C031 | GS22OCT2034C          | 0.00   | 22-Oct-34     | 7.00              |
| 557    | IN001034C015 | GS26OCT2034C          | 0.00   | 26-Oct-34     | 7.00              |
| 558    | IN0020210137 | GOI FRB 2034          | 6.01   | 30-Oct-34     | 9.00              |
| 559    | IN001134C013 | GS06NOV2034C          | 0.00   | 06-Nov-34     | 7.00              |
| 560    | IN001134C021 | GS25NOV2034C          | 0.00   | 25-Nov-34     | 7.00              |
| 561    | IN001234C086 | GS01DEC2034C          | 0.00   | 01-Dec-34     | 7.00              |
| 562    | IN0020240159 | 6.79% GOI SGrB 2034   | 6.79   | 02-Dec-34     | 6.00              |
| 563    | IN001234C011 | GS07DEC2034C          | 0.00   | 07-Dec-34     | 7.00              |
| 564    | IN001234C045 | GS12DEC2034C          | 0.00   | 12-Dec-34     | 7.00              |
| 565    | IN001234C052 | GS15DEC2034C          | 0.00   | 15-Dec-34     | 7.00              |
| 566    | IN001234C078 | GS16DEC2034C          | 0.00   | 16-Dec-34     | 7.00              |
| 567    | IN001234C037 | GS17DEC2034C          | 0.00   | 17-Dec-34     | 7.00              |
| 568    | IN0020150051 | 7.73% GS 2034         | 7.73   | 19-Dec-34     | 5.00              |
| 569    | IN001234C094 | GS19DEC2034C          | 0.00   | 19-Dec-34     | 7.00              |
| 570    | IN001234C060 | GS23DEC2034C          | 0.00   | 23-Dec-34     | 7.00              |
| 571    | IN001234C029 | GS31DEC2034C          | 0.00   | 31-Dec-34     | 7.00              |
| 572    | IN000135C011 | GS02JAN2035C          | 0.00   | 02-Jan-35     | 7.00              |
| 573    | IN000235C027 | GS05FEB2035C          | 0.00   | 05-Feb-35     | 7.00              |
| 574    | IN000235C019 | GS22FEB2035C          | 0.00   | 22-Feb-35     | 7.00              |
| 575    | IN000335C017 | GS09MAR2035C          | 0.00   | 09-Mar-35     | 7.00              |
| 576    | IN000335C058 | GS12MAR2035C          | 0.00   | 12-Mar-35     | 7.00              |
| 577    | IN000335C025 | GS15MAR2035C          | 0.00   | 15-Mar-35     | 7.00              |
| 578    | IN0020200245 | 6.22% GS 2035         | 6.22   | 16-Mar-35     | 3.00              |
| 579    | IN000335C041 | GS19MAR2035C          | 0.00   | 19-Mar-35     | 7.00              |
| 580    | IN000335C033 | GS20MAR2035C          | 0.00   | 20-Mar-35     | 7.00              |
| 581    | IN000435C023 | GS10APR2035C          | 0.00   | 10-Apr-35     | 7.00              |
| 582    | IN000435C049 | GS15APR2035C          | 0.00   | 15-Apr-35     | 7.00              |
| 583    | IN000435C031 | GS22APR2035C          | 0.00   | 22-Apr-35     | 7.00              |
| 584    | IN000435C015 | GS26APR2035C          | 0.00   | 26-Apr-35     | 7.00              |
| 585    | IN0020250026 | 6.33% GS 2035         | 6.33   | 05-May-35     | 4.00              |
| 586    | IN000535C012 | GS06MAY2035C          | 0.00   | 06-May-35     | 10.00             |
| 587    | IN000535C020 | GS25MAY2035C          | 0.00   | 25-May-35     | 10.00             |
| 588    | IN000635C085 | GS01JUN2035C          | 0.00   | 01-Jun-35     | 10.00             |
| 589    | IN000635C010 | GS07JUN2035C          | 0.00   | 07-Jun-35     | 10.00             |
| 590    | IN000635C044 | GS12JUN2035C          | 0.00   | 12-Jun-35     | 10.00             |
| 591    | IN000635C051 | GS15JUN2035C          | 0.00   | 15-Jun-35     | 10.00             |
| 592    | IN0020210020 | 6.64% GS 2035         | 6.64   | 16-Jun-35     | 4.00              |
| 593    | IN000635C077 | GS16JUN2035C          | 0.00   | 16-Jun-35     | 10.00             |
| 594    | IN000635C036 | GS17JUN2035C          | 0.00   | 17-Jun-35     | 10.00             |
| 595    | IN000635C093 | GS19JUN2035C          | 0.00   | 19-Jun-35     | 10.00             |
| 596    | IN000635C069 | GS23JUN2035C          | 0.00   | 23-Jun-35     | 10.00             |
| 597    | IN000635C028 | GS30JUN2035C          | 0.00   | 30-Jun-35     | 10.00             |
| 598    | IN000735C018 | GS02JUL2035C          | 0.00   | 02-Jul-35     | 10.00             |
| 599    | IN000835C024 | GS05AUG2035C          | 0.00   | 05-Aug-35     | 10.00             |
| 600    | IN000835C016 | GS22AUG2035C          | 0.00   | 22-Aug-35     | 10.00             |
| 601    | IN0020050012 | 7.40% GOVT.STOCK 2035 | 7.40   | 09-Sep-35     | 6.00              |
| 602    | IN000935P016 | 7.4%GS09SEP2035P      | 0.00   | 09-Sep-35     | 10.00             |
| 603    | IN000935C014 | GS09SEP2035C          | 0.00   | 09-Sep-35     | 10.00             |
| 604    | IN000935C055 | GS12SEP2035C          | 0.00   | 12-Sep-35     | 10.00             |
| 605    | IN000935C022 | GS15SEP2035C          | 0.00   | 15-Sep-35     | 10.00             |
| 606    | IN000935C048 | GS19SEP2035C          | 0.00   | 19-Sep-35     | 10.00             |
| 607    | IN000935C030 | GS20SEP2035C          | 0.00   | 20-Sep-35     | 10.00             |
| 608    | IN001035C020 | GS10OCT2035C          | 0.00   | 10-Oct-35     | 10.00             |
| 609    | IN001035C046 | GS15OCT2035C          | 0.00   | 15-Oct-35     | 10.00             |
| 610    | IN001035C038 | GS22OCT2035C          | 0.00   | 22-Oct-35     | 10.00             |
| 611    | IN001035C012 | GS26OCT2035C          | 0.00   | 26-Oct-35     | 10.00             |
| 612    | IN001135C010 | GS06NOV2035C          | 0.00   | 06-Nov-35     | 10.00             |
| 613    | IN001135C028 | GS25NOV2035C          | 0.00   | 25-Nov-35     | 10.00             |
| 614    | IN001235C083 | GS01DEC2035C          | 0.00   | 01-Dec-35     | 10.00             |
| 615    | IN001235C018 | GS07DEC2035C          | 0.00   | 07-Dec-35     | 10.00             |
| 616    | IN001235C042 | GS12DEC2035C          | 0.00   | 12-Dec-35     | 10.00             |
| 617    | IN001235C059 | GS15DEC2035C          | 0.00   | 15-Dec-35     | 10.00             |
| 618    | IN0020210152 | 6.67% GS 2035         | 6.67   | 15-Dec-35     | 4.00              |
| 619    | IN001235C075 | GS16DEC2035C          | 0.00   | 16-Dec-35     | 10.00             |
| 620    | IN001235C034 | GS17DEC2035C          | 0.00   | 17-Dec-35     | 10.00             |
| 621    | IN001235C091 | GS19DEC2035C          | 0.00   | 19-Dec-35     | 10.00             |
| 622    | IN001235C067 | GS23DEC2035C          | 0.00   | 23-Dec-35     | 10.00             |
| 623    | IN001235C026 | GS31DEC2035C          | 0.00   | 31-Dec-35     | 10.00             |
| 624    | IN000136C019 | GS02JAN2036C          | 0.00   | 02-Jan-36     | 10.00             |
| 625    | IN000236C025 | GS05FEB2036C          | 0.00   | 05-Feb-36     | 10.00             |
| 626    | IN000236C017 | GS22FEB2036C          | 0.00   | 22-Feb-36     | 10.00             |
| 627    | IN000336C049 | GS12MAR2036C          | 0.00   | 12-Mar-36     | 10.00             |
| 628    | IN000336C015 | GS15MAR2036C          | 0.00   | 15-Mar-36     | 10.00             |
| 629    | IN000336C031 | GS19MAR2036C          | 0.00   | 19-Mar-36     | 10.00             |
| 630    | IN000336C023 | GS20MAR2036C          | 0.00   | 20-Mar-36     | 10.00             |
| 631    | IN000436C021 | GS10APR2036C          | 0.00   | 10-Apr-36     | 10.00             |
| 632    | IN000436C047 | GS15APR2036C          | 0.00   | 15-Apr-36     | 10.00             |
| 633    | IN000436C039 | GS22APR2036C          | 0.00   | 22-Apr-36     | 10.00             |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 634    | IN000436C013 | GS26APR2036C          | 0.00   | 26-Apr-36     | 10.00             |
| 635    | IN000536C010 | GS06MAY2036C          | 0.00   | 06-May-36     | 10.00             |
| 636    | IN0020220029 | 7.54% GS 2036         | 7.54   | 23-May-36     | 4.00              |
| 637    | IN000536C028 | GS25MAY2036C          | 0.00   | 25-May-36     | 10.00             |
| 638    | IN000636C083 | GS01JUN2036C          | 0.00   | 01-Jun-36     | 10.00             |
| 639    | IN0020060045 | 8.33% GOVT.STOCK 2036 | 8.33   | 07-Jun-36     | 8.00              |
| 640    | IN000636P010 | 8.33%%GS07JUN2036P    | 0.00   | 07-Jun-36     | 10.00             |
| 641    | IN000636C018 | GS07JUN2036C          | 0.00   | 07-Jun-36     | 10.00             |
| 642    | IN000636C042 | GS12JUN2036C          | 0.00   | 12-Jun-36     | 10.00             |
| 643    | IN000636C059 | GS15JUN2036C          | 0.00   | 15-Jun-36     | 10.00             |
| 644    | IN000636C075 | GS16JUN2036C          | 0.00   | 16-Jun-36     | 10.00             |
| 645    | IN000636C034 | GS17JUN2036C          | 0.00   | 17-Jun-36     | 10.00             |
| 646    | IN000636C091 | GS19JUN2036C          | 0.00   | 19-Jun-36     | 10.00             |
| 647    | IN000636C067 | GS23JUN2036C          | 0.00   | 23-Jun-36     | 10.00             |
| 648    | IN000636C026 | GS30JUN2036C          | 0.00   | 30-Jun-36     | 10.00             |
| 649    | IN000736C016 | GS02JUL2036C          | 0.00   | 02-Jul-36     | 10.00             |
| 650    | IN000836C022 | GS05AUG2036C          | 0.00   | 05-Aug-36     | 10.00             |
| 651    | IN000836C014 | GS22AUG2036C          | 0.00   | 22-Aug-36     | 10.00             |
| 652    | IN000936C046 | GS12SEP2036C          | 0.00   | 12-Sep-36     | 10.00             |
| 653    | IN000936C012 | GS15SEP2036C          | 0.00   | 15-Sep-36     | 10.00             |
| 654    | IN000936C038 | GS19SEP2036C          | 0.00   | 19-Sep-36     | 10.00             |
| 655    | IN000936C020 | GS20SEP2036C          | 0.00   | 20-Sep-36     | 10.00             |
| 656    | IN001036C028 | GS10OCT2036C          | 0.00   | 10-Oct-36     | 10.00             |
| 657    | IN001036C044 | GS15OCT2036C          | 0.00   | 15-Oct-36     | 10.00             |
| 658    | IN001036C036 | GS22OCT2036C          | 0.00   | 22-Oct-36     | 10.00             |
| 659    | IN001036C010 | GS26OCT2036C          | 0.00   | 26-Oct-36     | 10.00             |
| 660    | IN001136C018 | GS06NOV2036C          | 0.00   | 06-Nov-36     | 10.00             |
| 661    | IN001136C026 | GS25NOV2036C          | 0.00   | 25-Nov-36     | 10.00             |
| 662    | IN001236C073 | GS01DEC2036C          | 0.00   | 01-Dec-36     | 10.00             |
| 663    | IN001236C032 | GS12DEC2036C          | 0.00   | 12-Dec-36     | 10.00             |
| 664    | IN001236C040 | GS15DEC2036C          | 0.00   | 15-Dec-36     | 10.00             |
| 665    | IN001236C065 | GS16DEC2036C          | 0.00   | 16-Dec-36     | 10.00             |
| 666    | IN001236C024 | GS17DEC2036C          | 0.00   | 17-Dec-36     | 10.00             |
| 667    | IN001236C081 | GS19DEC2036C          | 0.00   | 19-Dec-36     | 10.00             |
| 668    | IN0020220102 | 7.41% GS 2036         | 7.41   | 19-Dec-36     | 4.00              |
| 669    | IN001236C057 | GS23DEC2036C          | 0.00   | 23-Dec-36     | 10.00             |
| 670    | IN001236C016 | GS31DEC2036C          | 0.00   | 31-Dec-36     | 10.00             |
| 671    | IN000137C017 | GS02JAN2037C          | 0.00   | 02-Jan-37     | 10.00             |
| 672    | IN000237C023 | GS05FEB2037C          | 0.00   | 05-Feb-37     | 10.00             |
| 673    | IN000237C015 | GS22FEB2037C          | 0.00   | 22-Feb-37     | 10.00             |
| 674    | IN000337C047 | GS12MAR2037C          | 0.00   | 12-Mar-37     | 10.00             |
| 675    | IN000337C013 | GS15MAR2037C          | 0.00   | 15-Mar-37     | 10.00             |
| 676    | IN000337C039 | GS19MAR2037C          | 0.00   | 19-Mar-37     | 10.00             |
| 677    | IN000337C021 | GS20MAR2037C          | 0.00   | 20-Mar-37     | 10.00             |
| 678    | IN000437C029 | GS10APR2037C          | 0.00   | 10-Apr-37     | 10.00             |
| 679    | IN000437C045 | GS15APR2037C          | 0.00   | 15-Apr-37     | 10.00             |
| 680    | IN000437C037 | GS22APR2037C          | 0.00   | 22-Apr-37     | 10.00             |
| 681    | IN000437C011 | GS26APR2037C          | 0.00   | 26-Apr-37     | 10.00             |
| 682    | IN000537C018 | GS06MAY2037C          | 0.00   | 06-May-37     | 10.00             |
| 683    | IN000537C026 | GS25MAY2037C          | 0.00   | 25-May-37     | 10.00             |
| 684    | IN000637C073 | GS01JUN2037C          | 0.00   | 01-Jun-37     | 10.00             |
| 685    | IN000637C032 | GS12JUN2037C          | 0.00   | 12-Jun-37     | 10.00             |
| 686    | IN000637C040 | GS15JUN2037C          | 0.00   | 15-Jun-37     | 10.00             |
| 687    | IN000637C065 | GS16JUN2037C          | 0.00   | 16-Jun-37     | 10.00             |
| 688    | IN000637C024 | GS17JUN2037C          | 0.00   | 17-Jun-37     | 10.00             |
| 689    | IN000637C081 | GS19JUN2037C          | 0.00   | 19-Jun-37     | 10.00             |
| 690    | IN000637C057 | GS23JUN2037C          | 0.00   | 23-Jun-37     | 10.00             |
| 691    | IN000637C016 | GS30JUN2037C          | 0.00   | 30-Jun-37     | 10.00             |
| 692    | IN000737C014 | GS02JUL2037C          | 0.00   | 02-Jul-37     | 10.00             |
| 693    | IN0020230077 | 7.18% GS 2037         | 7.18   | 24-Jul-37     | 4.00              |
| 694    | IN000837C020 | GS05AUG2037C          | 0.00   | 05-Aug-37     | 10.00             |
| 695    | IN000837C012 | GS22AUG2037C          | 0.00   | 22-Aug-37     | 10.00             |
| 696    | IN000937C044 | GS12SEP2037C          | 0.00   | 12-Sep-37     | 10.00             |
| 697    | IN000937C010 | GS15SEP2037C          | 0.00   | 15-Sep-37     | 10.00             |
| 698    | IN000937C036 | GS19SEP2037C          | 0.00   | 19-Sep-37     | 10.00             |
| 699    | IN000937C028 | GS20SEP2037C          | 0.00   | 20-Sep-37     | 10.00             |
| 700    | IN001037C026 | GS10OCT2037C          | 0.00   | 10-Oct-37     | 10.00             |
| 701    | IN001037C042 | GS15OCT2037C          | 0.00   | 15-Oct-37     | 10.00             |
| 702    | IN001037C034 | GS22OCT2037C          | 0.00   | 22-Oct-37     | 10.00             |
| 703    | IN001037C018 | GS26OCT2037C          | 0.00   | 26-Oct-37     | 10.00             |
| 704    | IN001137C016 | GS06NOV2037C          | 0.00   | 06-Nov-37     | 10.00             |
| 705    | IN001137C024 | GS25NOV2037C          | 0.00   | 25-Nov-37     | 10.00             |
| 706    | IN001237C071 | GS01DEC2037C          | 0.00   | 01-Dec-37     | 10.00             |
| 707    | IN001237C030 | GS12DEC2037C          | 0.00   | 12-Dec-37     | 10.00             |
| 708    | IN001237C048 | GS15DEC2037C          | 0.00   | 15-Dec-37     | 10.00             |
| 709    | IN001237C063 | GS16DEC2037C          | 0.00   | 16-Dec-37     | 10.00             |
| 710    | IN001237C022 | GS17DEC2037C          | 0.00   | 17-Dec-37     | 10.00             |
| 711    | IN001237C089 | GS19DEC2037C          | 0.00   | 19-Dec-37     | 10.00             |
| 712    | IN001237C055 | GS23DEC2037C          | 0.00   | 23-Dec-37     | 10.00             |
| 713    | IN001237C014 | GS31DEC2037C          | 0.00   | 31-Dec-37     | 10.00             |
| 714    | IN000138C015 | GS02JAN2038C          | 0.00   | 02-Jan-38     | 10.00             |
| 715    | IN000238C021 | GS05FEB2038C          | 0.00   | 05-Feb-38     | 10.00             |
| 716    | IN000238C013 | GS22FEB2038C          | 0.00   | 22-Feb-38     | 10.00             |
| 717    | IN000338C045 | GS12MAR2038C          | 0.00   | 12-Mar-38     | 10.00             |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 718    | IN000338C011 | GS15MAR2038C          | 0.00   | 15-Mar-38     | 10.00             |
| 719    | IN000338C037 | GS19MAR2038C          | 0.00   | 19-Mar-38     | 10.00             |
| 720    | IN000338C029 | GS20MAR2038C          | 0.00   | 20-Mar-38     | 10.00             |
| 721    | IN000438C027 | GS10APR2038C          | 0.00   | 10-Apr-38     | 10.00             |
| 722    | IN000438C043 | GS15APR2038C          | 0.00   | 15-Apr-38     | 10.00             |
| 723    | IN000438C035 | GS22APR2038C          | 0.00   | 22-Apr-38     | 10.00             |
| 724    | IN000438C019 | GS26APR2038C          | 0.00   | 26-Apr-38     | 10.00             |
| 725    | IN000538C016 | GS06MAY2038C          | 0.00   | 06-May-38     | 10.00             |
| 726    | IN000538C024 | GS25MAY2038C          | 0.00   | 25-May-38     | 10.00             |
| 727    | IN000638C071 | GS01JUN2038C          | 0.00   | 01-Jun-38     | 10.00             |
| 728    | IN000638C030 | GS12JUN2038C          | 0.00   | 12-Jun-38     | 10.00             |
| 729    | IN000638C048 | GS15JUN2038C          | 0.00   | 15-Jun-38     | 10.00             |
| 730    | IN000638C063 | GS16JUN2038C          | 0.00   | 16-Jun-38     | 10.00             |
| 731    | IN000638C022 | GS17JUN2038C          | 0.00   | 17-Jun-38     | 10.00             |
| 732    | IN000638C089 | GS19JUN2038C          | 0.00   | 19-Jun-38     | 10.00             |
| 733    | IN000638C055 | GS23JUN2038C          | 0.00   | 23-Jun-38     | 10.00             |
| 734    | IN000638C014 | GS30JUN2038C          | 0.00   | 30-Jun-38     | 10.00             |
| 735    | IN000738C012 | GS02JUL2038C          | 0.00   | 02-Jul-38     | 10.00             |
| 736    | IN000838C028 | GS05AUG2038C          | 0.00   | 05-Aug-38     | 10.00             |
| 737    | IN000838C010 | GS22AUG2038C          | 0.00   | 22-Aug-38     | 10.00             |
| 738    | IN000938C042 | GS12SEP2038C          | 0.00   | 12-Sep-38     | 10.00             |
| 739    | IN000938C018 | GS15SEP2038C          | 0.00   | 15-Sep-38     | 10.00             |
| 740    | IN000938C034 | GS19SEP2038C          | 0.00   | 19-Sep-38     | 10.00             |
| 741    | IN000938C026 | GS20SEP2038C          | 0.00   | 20-Sep-38     | 10.00             |
| 742    | IN001038C024 | GS10OCT2038C          | 0.00   | 10-Oct-38     | 10.00             |
| 743    | IN001038C040 | GS15OCT2038C          | 0.00   | 15-Oct-38     | 10.00             |
| 744    | IN001038C032 | GS22OCT2038C          | 0.00   | 22-Oct-38     | 10.00             |
| 745    | IN001038C016 | GS26OCT2038C          | 0.00   | 26-Oct-38     | 10.00             |
| 746    | IN001138C014 | GS06NOV2038C          | 0.00   | 06-Nov-38     | 10.00             |
| 747    | IN001138C022 | GS25NOV2038C          | 0.00   | 25-Nov-38     | 10.00             |
| 748    | IN001238C079 | GS01DEC2038C          | 0.00   | 01-Dec-38     | 10.00             |
| 749    | IN001238C038 | GS12DEC2038C          | 0.00   | 12-Dec-38     | 10.00             |
| 750    | IN001238C046 | GS15DEC2038C          | 0.00   | 15-Dec-38     | 10.00             |
| 751    | IN001238C061 | GS16DEC2038C          | 0.00   | 16-Dec-38     | 10.00             |
| 752    | IN001238C020 | GS17DEC2038C          | 0.00   | 17-Dec-38     | 10.00             |
| 753    | IN001238C087 | GS19DEC2038C          | 0.00   | 19-Dec-38     | 10.00             |
| 754    | IN001238C053 | GS23DEC2038C          | 0.00   | 23-Dec-38     | 10.00             |
| 755    | IN001238C012 | GS31DEC2038C          | 0.00   | 31-Dec-38     | 10.00             |
| 756    | IN000139C013 | GS02JAN2039C          | 0.00   | 02-Jan-39     | 10.00             |
| 757    | IN0020080050 | 6.83% GOVT.STOCK 2039 | 6.83   | 19-Jan-39     | 6.00              |
| 758    | IN000239C029 | GS05FEB2039C          | 0.00   | 05-Feb-39     | 10.00             |
| 759    | IN000239C011 | GS22FEB2039C          | 0.00   | 22-Feb-39     | 10.00             |
| 760    | IN000339C043 | GS12MAR2039C          | 0.00   | 12-Mar-39     | 10.00             |
| 761    | IN000339C019 | GS15MAR2039C          | 0.00   | 15-Mar-39     | 10.00             |
| 762    | IN000339C035 | GS19MAR2039C          | 0.00   | 19-Mar-39     | 10.00             |
| 763    | IN000339C027 | GS20MAR2039C          | 0.00   | 20-Mar-39     | 10.00             |
| 764    | IN000439C025 | GS10APR2039C          | 0.00   | 10-Apr-39     | 10.00             |
| 765    | IN000439C041 | GS15APR2039C          | 0.00   | 15-Apr-39     | 10.00             |
| 766    | IN0020240027 | 7.23% GS 2039         | 7.23   | 15-Apr-39     | 4.00              |
| 767    | IN000439P019 | 7.23%GS15APR2039P     | 0.00   | 15-Apr-39     | 10.00             |
| 768    | IN000439C033 | GS22APR2039C          | 0.00   | 22-Apr-39     | 10.00             |
| 769    | IN000439C017 | GS26APR2039C          | 0.00   | 26-Apr-39     | 10.00             |
| 770    | IN000539C014 | GS06MAY2039C          | 0.00   | 06-May-39     | 10.00             |
| 771    | IN000539C022 | GS25MAY2039C          | 0.00   | 25-May-39     | 10.00             |
| 772    | IN000639C079 | GS01JUN2039C          | 0.00   | 01-Jun-39     | 10.00             |
| 773    | IN000639C038 | GS12JUN2039C          | 0.00   | 12-Jun-39     | 10.00             |
| 774    | IN000639C046 | GS15JUN2039C          | 0.00   | 15-Jun-39     | 10.00             |
| 775    | IN000639C061 | GS16JUN2039C          | 0.00   | 16-Jun-39     | 10.00             |
| 776    | IN000639C020 | GS17JUN2039C          | 0.00   | 17-Jun-39     | 10.00             |
| 777    | IN000639C087 | GS19JUN2039C          | 0.00   | 19-Jun-39     | 10.00             |
| 778    | IN000639C053 | GS23JUN2039C          | 0.00   | 23-Jun-39     | 10.00             |
| 779    | IN000639C012 | GS30JUN2039C          | 0.00   | 30-Jun-39     | 10.00             |
| 780    | IN000739C010 | GS02JUL2039C          | 0.00   | 02-Jul-39     | 10.00             |
| 781    | IN000839C026 | GS05AUG2039C          | 0.00   | 05-Aug-39     | 10.00             |
| 782    | IN000839C018 | GS22AUG2039C          | 0.00   | 22-Aug-39     | 10.00             |
| 783    | IN000939C040 | GS12SEP2039C          | 0.00   | 12-Sep-39     | 10.00             |
| 784    | IN0020190024 | 7.62% GS 2039         | 7.62   | 15-Sep-39     | 8.00              |
| 785    | IN000939C016 | GS15SEP2039C          | 0.00   | 15-Sep-39     | 10.00             |
| 786    | IN000939C032 | GS19SEP2039C          | 0.00   | 19-Sep-39     | 10.00             |
| 787    | IN000939C024 | GS20SEP2039C          | 0.00   | 20-Sep-39     | 10.00             |
| 788    | IN001039C022 | GS10OCT2039C          | 0.00   | 10-Oct-39     | 10.00             |
| 789    | IN001039C048 | GS15OCT2039C          | 0.00   | 15-Oct-39     | 10.00             |
| 790    | IN001039C030 | GS22OCT2039C          | 0.00   | 22-Oct-39     | 10.00             |
| 791    | IN001039C014 | GS26OCT2039C          | 0.00   | 26-Oct-39     | 10.00             |
| 792    | IN001139C012 | GS06NOV2039C          | 0.00   | 06-Nov-39     | 10.00             |
| 793    | IN0020240134 | 6.92% GS 2039         | 6.92   | 18-Nov-39     | 4.00              |
| 794    | IN001139C020 | GS25NOV2039C          | 0.00   | 25-Nov-39     | 10.00             |
| 795    | IN001239C077 | GS01DEC2039C          | 0.00   | 01-Dec-39     | 10.00             |
| 796    | IN001239C036 | GS12DEC2039C          | 0.00   | 12-Dec-39     | 10.00             |
| 797    | IN001239C044 | GS15DEC2039C          | 0.00   | 15-Dec-39     | 10.00             |
| 798    | IN001239C069 | GS16DEC2039C          | 0.00   | 16-Dec-39     | 10.00             |
| 799    | IN001239C028 | GS17DEC2039C          | 0.00   | 17-Dec-39     | 10.00             |
| 800    | IN001239C085 | GS19DEC2039C          | 0.00   | 19-Dec-39     | 10.00             |
| 801    | IN001239C051 | GS23DEC2039C          | 0.00   | 23-Dec-39     | 10.00             |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 802    | IN001239C010 | GS31DEC2039C          | 0.00   | 31-Dec-39     | 10.00             |
| 803    | IN000140C011 | GS02JAN2040C          | 0.00   | 02-Jan-40     | 10.00             |
| 804    | IN000240C027 | GS05FEB2040C          | 0.00   | 05-Feb-40     | 10.00             |
| 805    | IN000240C019 | GS22FEB2040C          | 0.00   | 22-Feb-40     | 10.00             |
| 806    | IN000340C041 | GS12MAR2040C          | 0.00   | 12-Mar-40     | 10.00             |
| 807    | IN000340C017 | GS15MAR2040C          | 0.00   | 15-Mar-40     | 10.00             |
| 808    | IN000340C033 | GS19MAR2040C          | 0.00   | 19-Mar-40     | 10.00             |
| 809    | IN000340C025 | GS20MAR2040C          | 0.00   | 20-Mar-40     | 10.00             |
| 810    | IN000440C023 | GS10APR2040C          | 0.00   | 10-Apr-40     | 10.00             |
| 811    | IN000440C049 | GS15APR2040C          | 0.00   | 15-Apr-40     | 10.00             |
| 812    | IN000440C031 | GS22APR2040C          | 0.00   | 22-Apr-40     | 10.00             |
| 813    | IN000440C015 | GS26APR2040C          | 0.00   | 26-Apr-40     | 10.00             |
| 814    | IN000540C012 | GS06MAY2040C          | 0.00   | 06-May-40     | 14.00             |
| 815    | IN000540C020 | GS25MAY2040C          | 0.00   | 25-May-40     | 14.00             |
| 816    | IN000640C077 | GS01JUN2040C          | 0.00   | 01-Jun-40     | 14.00             |
| 817    | IN000640C036 | GS12JUN2040C          | 0.00   | 12-Jun-40     | 14.00             |
| 818    | IN000640C044 | GS15JUN2040C          | 0.00   | 15-Jun-40     | 14.00             |
| 819    | IN000640C069 | GS16JUN2040C          | 0.00   | 16-Jun-40     | 14.00             |
| 820    | IN000640C028 | GS17JUN2040C          | 0.00   | 17-Jun-40     | 14.00             |
| 821    | IN000640C085 | GS19JUN2040C          | 0.00   | 19-Jun-40     | 14.00             |
| 822    | IN000640C051 | GS23JUN2040C          | 0.00   | 23-Jun-40     | 14.00             |
| 823    | IN000640C010 | GS30JUN2040C          | 0.00   | 30-Jun-40     | 14.00             |
| 824    | IN0020100031 | 8.30% GOVT.STOCK 2040 | 8.30   | 02-Jul-40     | 9.00              |
| 825    | IN000740P010 | 8.30% GS 02JUL2040P   | 0.00   | 02-Jul-40     | 14.00             |
| 826    | IN000740C018 | GS02JUL2040C          | 0.00   | 02-Jul-40     | 14.00             |
| 827    | IN000840C024 | GS05AUG2040C          | 0.00   | 05-Aug-40     | 14.00             |
| 828    | IN000840C016 | GS22AUG2040C          | 0.00   | 22-Aug-40     | 14.00             |
| 829    | IN000940C048 | GS12SEP2040C          | 0.00   | 12-Sep-40     | 14.00             |
| 830    | IN000940C014 | GS15SEP2040C          | 0.00   | 15-Sep-40     | 14.00             |
| 831    | IN000940C030 | GS19SEP2040C          | 0.00   | 19-Sep-40     | 14.00             |
| 832    | IN000940C022 | GS20SEP2040C          | 0.00   | 20-Sep-40     | 14.00             |
| 833    | IN001040C020 | GS10OCT2040C          | 0.00   | 10-Oct-40     | 14.00             |
| 834    | IN001040C046 | GS15OCT2040C          | 0.00   | 15-Oct-40     | 14.00             |
| 835    | IN001040C038 | GS22OCT2040C          | 0.00   | 22-Oct-40     | 14.00             |
| 836    | IN001040C012 | GS26OCT2040C          | 0.00   | 26-Oct-40     | 14.00             |
| 837    | IN001140C010 | GS06NOV2040C          | 0.00   | 06-Nov-40     | 14.00             |
| 838    | IN001140C028 | GS25NOV2040C          | 0.00   | 25-Nov-40     | 14.00             |
| 839    | IN001240C075 | GS01DEC2040C          | 0.00   | 01-Dec-40     | 14.00             |
| 840    | IN001240C034 | GS12DEC2040C          | 0.00   | 12-Dec-40     | 14.00             |
| 841    | IN001240C042 | GS15DEC2040C          | 0.00   | 15-Dec-40     | 14.00             |
| 842    | IN001240C067 | GS16DEC2040C          | 0.00   | 16-Dec-40     | 14.00             |
| 843    | IN001240C026 | GS17DEC2040C          | 0.00   | 17-Dec-40     | 14.00             |
| 844    | IN001240C083 | GS19DEC2040C          | 0.00   | 19-Dec-40     | 14.00             |
| 845    | IN001240C059 | GS23DEC2040C          | 0.00   | 23-Dec-40     | 14.00             |
| 846    | IN001240C018 | GS31DEC2040C          | 0.00   | 31-Dec-40     | 14.00             |
| 847    | IN000241C025 | GS05FEB2041C          | 0.00   | 05-Feb-41     | 14.00             |
| 848    | IN000241C017 | GS22FEB2041C          | 0.00   | 22-Feb-41     | 14.00             |
| 849    | IN000341C049 | GS12MAR2041C          | 0.00   | 12-Mar-41     | 14.00             |
| 850    | IN000341C015 | GS15MAR2041C          | 0.00   | 15-Mar-41     | 14.00             |
| 851    | IN000341C031 | GS19MAR2041C          | 0.00   | 19-Mar-41     | 14.00             |
| 852    | IN000341C023 | GS20MAR2041C          | 0.00   | 20-Mar-41     | 14.00             |
| 853    | IN000441C021 | GS10APR2041C          | 0.00   | 10-Apr-41     | 14.00             |
| 854    | IN000441C047 | GS15APR2041C          | 0.00   | 15-Apr-41     | 14.00             |
| 855    | IN000441C039 | GS22APR2041C          | 0.00   | 22-Apr-41     | 14.00             |
| 856    | IN000441C013 | GS26APR2041C          | 0.00   | 26-Apr-41     | 14.00             |
| 857    | IN000541C010 | GS06MAY2041C          | 0.00   | 06-May-41     | 14.00             |
| 858    | IN000541C028 | GS25MAY2041C          | 0.00   | 25-May-41     | 14.00             |
| 859    | IN000641C075 | GS01JUN2041C          | 0.00   | 01-Jun-41     | 14.00             |
| 860    | IN000641C034 | GS12JUN2041C          | 0.00   | 12-Jun-41     | 14.00             |
| 861    | IN000641C042 | GS15JUN2041C          | 0.00   | 15-Jun-41     | 14.00             |
| 862    | IN000641C067 | GS16JUN2041C          | 0.00   | 16-Jun-41     | 14.00             |
| 863    | IN000641C026 | GS17JUN2041C          | 0.00   | 17-Jun-41     | 14.00             |
| 864    | IN000641C083 | GS19JUN2041C          | 0.00   | 19-Jun-41     | 14.00             |
| 865    | IN000641C059 | GS23JUN2041C          | 0.00   | 23-Jun-41     | 14.00             |
| 866    | IN000641C018 | GS30JUN2041C          | 0.00   | 30-Jun-41     | 14.00             |
| 867    | IN000841C022 | GS05AUG2041C          | 0.00   | 05-Aug-41     | 14.00             |
| 868    | IN000841C014 | GS22AUG2041C          | 0.00   | 22-Aug-41     | 14.00             |
| 869    | IN000941C046 | GS12SEP2041C          | 0.00   | 12-Sep-41     | 14.00             |
| 870    | IN000941C012 | GS15SEP2041C          | 0.00   | 15-Sep-41     | 14.00             |
| 871    | IN000941C038 | GS19SEP2041C          | 0.00   | 19-Sep-41     | 14.00             |
| 872    | IN000941C020 | GS20SEP2041C          | 0.00   | 20-Sep-41     | 14.00             |
| 873    | IN001041C028 | GS10OCT2041C          | 0.00   | 10-Oct-41     | 14.00             |
| 874    | IN001041C044 | GS15OCT2041C          | 0.00   | 15-Oct-41     | 14.00             |
| 875    | IN001041C036 | GS22OCT2041C          | 0.00   | 22-Oct-41     | 14.00             |
| 876    | IN001041C010 | GS26OCT2041C          | 0.00   | 26-Oct-41     | 14.00             |
| 877    | IN001141C018 | GS06NOV2041C          | 0.00   | 06-Nov-41     | 14.00             |
| 878    | IN001141C026 | GS25NOV2041C          | 0.00   | 25-Nov-41     | 14.00             |
| 879    | IN001241C073 | GS01DEC2041C          | 0.00   | 01-Dec-41     | 14.00             |
| 880    | IN0020110063 | 8.83% GOVT.STOCK 2041 | 8.83   | 12-Dec-41     | 9.00              |
| 881    | IN001241P018 | 8.83%%GS12DEC2041P    | 0.00   | 12-Dec-41     | 14.00             |
| 882    | IN001241C032 | GS12DEC2041C          | 0.00   | 12-Dec-41     | 14.00             |
| 883    | IN001241C040 | GS15DEC2041C          | 0.00   | 15-Dec-41     | 14.00             |
| 884    | IN001241C065 | GS16DEC2041C          | 0.00   | 16-Dec-41     | 14.00             |
| 885    | IN001241C024 | GS17DEC2041C          | 0.00   | 17-Dec-41     | 14.00             |

| Sr. No | ISIN No.     | Security Description  | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|-----------------------|--------|---------------|-------------------|
| 886    | IN001241C081 | GS19DEC2041C          | 0.00   | 19-Dec-41     | 14.00             |
| 887    | IN001241C057 | GS23DEC2041C          | 0.00   | 23-Dec-41     | 14.00             |
| 888    | IN001241C016 | GS31DEC2041C          | 0.00   | 31-Dec-41     | 14.00             |
| 889    | IN000242C023 | GS05FEB2042C          | 0.00   | 05-Feb-42     | 14.00             |
| 890    | IN000242C015 | GS22FEB2042C          | 0.00   | 22-Feb-42     | 14.00             |
| 891    | IN000342C047 | GS12MAR2042C          | 0.00   | 12-Mar-42     | 14.00             |
| 892    | IN000342C013 | GS15MAR2042C          | 0.00   | 15-Mar-42     | 14.00             |
| 893    | IN000342C039 | GS19MAR2042C          | 0.00   | 19-Mar-42     | 14.00             |
| 894    | IN000342C021 | GS20MAR2042C          | 0.00   | 20-Mar-42     | 14.00             |
| 895    | IN000442C029 | GS10APR2042C          | 0.00   | 10-Apr-42     | 14.00             |
| 896    | IN000442C045 | GS15APR2042C          | 0.00   | 15-Apr-42     | 14.00             |
| 897    | IN000442C037 | GS22APR2042C          | 0.00   | 22-Apr-42     | 14.00             |
| 898    | IN000442C011 | GS26APR2042C          | 0.00   | 26-Apr-42     | 14.00             |
| 899    | IN000542C018 | GS06MAY2042C          | 0.00   | 06-May-42     | 14.00             |
| 900    | IN000542C026 | GS25MAY2042C          | 0.00   | 25-May-42     | 14.00             |
| 901    | IN000642C065 | GS01JUN2042C          | 0.00   | 01-Jun-42     | 14.00             |
| 902    | IN000642C073 | GS12JUN2042C          | 0.00   | 12-Jun-42     | 14.00             |
| 903    | IN000642C032 | GS15JUN2042C          | 0.00   | 15-Jun-42     | 14.00             |
| 904    | IN000642C057 | GS16JUN2042C          | 0.00   | 16-Jun-42     | 14.00             |
| 905    | IN000642C024 | GS17JUN2042C          | 0.00   | 17-Jun-42     | 14.00             |
| 906    | IN000642C081 | GS19JUN2042C          | 0.00   | 19-Jun-42     | 14.00             |
| 907    | IN000642C040 | GS23JUN2042C          | 0.00   | 23-Jun-42     | 14.00             |
| 908    | IN000642C016 | GS30JUN2042C          | 0.00   | 30-Jun-42     | 14.00             |
| 909    | IN000842C020 | GS05AUG2042C          | 0.00   | 05-Aug-42     | 14.00             |
| 910    | IN000842C012 | GS22AUG2042C          | 0.00   | 22-Aug-42     | 14.00             |
| 911    | IN000942C044 | GS12SEP2042C          | 0.00   | 12-Sep-42     | 14.00             |
| 912    | IN000942C010 | GS15SEP2042C          | 0.00   | 15-Sep-42     | 14.00             |
| 913    | IN000942C036 | GS19SEP2042C          | 0.00   | 19-Sep-42     | 14.00             |
| 914    | IN000942C028 | GS20SEP2042C          | 0.00   | 20-Sep-42     | 14.00             |
| 915    | IN001042C026 | GS10OCT2042C          | 0.00   | 10-Oct-42     | 14.00             |
| 916    | IN001042C042 | GS15OCT2042C          | 0.00   | 15-Oct-42     | 14.00             |
| 917    | IN001042C034 | GS22OCT2042C          | 0.00   | 22-Oct-42     | 14.00             |
| 918    | IN001042C018 | GS26OCT2042C          | 0.00   | 26-Oct-42     | 14.00             |
| 919    | IN001142C016 | GS06NOV2042C          | 0.00   | 06-Nov-42     | 14.00             |
| 920    | IN001142C024 | GS25NOV2042C          | 0.00   | 25-Nov-42     | 14.00             |
| 921    | IN001242C063 | GS01DEC2042C          | 0.00   | 01-Dec-42     | 14.00             |
| 922    | IN001242C071 | GS12DEC2042C          | 0.00   | 12-Dec-42     | 14.00             |
| 923    | IN001242C030 | GS15DEC2042C          | 0.00   | 15-Dec-42     | 14.00             |
| 924    | IN001242C055 | GS16DEC2042C          | 0.00   | 16-Dec-42     | 14.00             |
| 925    | IN001242C022 | GS17DEC2042C          | 0.00   | 17-Dec-42     | 14.00             |
| 926    | IN001242C089 | GS19DEC2042C          | 0.00   | 19-Dec-42     | 14.00             |
| 927    | IN001242C048 | GS23DEC2042C          | 0.00   | 23-Dec-42     | 14.00             |
| 928    | IN0020120062 | 8.30% GOVT STOCK 2042 | 8.30   | 31-Dec-42     | 7.00              |
| 929    | IN001242P016 | 8.3%%GS31DEC2042P     | 0.00   | 31-Dec-42     | 14.00             |
| 930    | IN001242C014 | GS31DEC2042C          | 0.00   | 31-Dec-42     | 14.00             |
| 931    | IN000243C021 | GS05FEB2043C          | 0.00   | 05-Feb-43     | 14.00             |
| 932    | IN000243C013 | GS22FEB2043C          | 0.00   | 22-Feb-43     | 14.00             |
| 933    | IN000343C045 | GS12MAR2043C          | 0.00   | 12-Mar-43     | 14.00             |
| 934    | IN000343C011 | GS15MAR2043C          | 0.00   | 15-Mar-43     | 14.00             |
| 935    | IN000343C037 | GS19MAR2043C          | 0.00   | 19-Mar-43     | 14.00             |
| 936    | IN000343C029 | GS20MAR2043C          | 0.00   | 20-Mar-43     | 14.00             |
| 937    | IN000443C027 | GS10APR2043C          | 0.00   | 10-Apr-43     | 14.00             |
| 938    | IN000443C043 | GS15APR2043C          | 0.00   | 15-Apr-43     | 14.00             |
| 939    | IN000443C035 | GS22APR2043C          | 0.00   | 22-Apr-43     | 14.00             |
| 940    | IN000443C019 | GS26APR2043C          | 0.00   | 26-Apr-43     | 14.00             |
| 941    | IN000543C016 | GS06MAY2043C          | 0.00   | 06-May-43     | 14.00             |
| 942    | IN000543C024 | GS25MAY2043C          | 0.00   | 25-May-43     | 14.00             |
| 943    | IN000643C055 | GS01JUN2043C          | 0.00   | 01-Jun-43     | 14.00             |
| 944    | IN000643C063 | GS12JUN2043C          | 0.00   | 12-Jun-43     | 14.00             |
| 945    | IN000643C022 | GS15JUN2043C          | 0.00   | 15-Jun-43     | 14.00             |
| 946    | IN000643C048 | GS16JUN2043C          | 0.00   | 16-Jun-43     | 14.00             |
| 947    | IN000643C014 | GS17JUN2043C          | 0.00   | 17-Jun-43     | 14.00             |
| 948    | IN0020190040 | 7.69% GS 2043         | 7.69   | 17-Jun-43     | 9.00              |
| 949    | IN000643C071 | GS19JUN2043C          | 0.00   | 19-Jun-43     | 14.00             |
| 950    | IN000643C030 | GS23JUN2043C          | 0.00   | 23-Jun-43     | 14.00             |
| 951    | IN000843C028 | GS05AUG2043C          | 0.00   | 05-Aug-43     | 14.00             |
| 952    | IN000843C010 | GS22AUG2043C          | 0.00   | 22-Aug-43     | 14.00             |
| 953    | IN000943C042 | GS12SEP2043C          | 0.00   | 12-Sep-43     | 14.00             |
| 954    | IN000943C018 | GS15SEP2043C          | 0.00   | 15-Sep-43     | 14.00             |
| 955    | IN000943C034 | GS19SEP2043C          | 0.00   | 19-Sep-43     | 14.00             |
| 956    | IN000943C026 | GS20SEP2043C          | 0.00   | 20-Sep-43     | 14.00             |
| 957    | IN001043C024 | GS10OCT2043C          | 0.00   | 10-Oct-43     | 14.00             |
| 958    | IN001043C040 | GS15OCT2043C          | 0.00   | 15-Oct-43     | 14.00             |
| 959    | IN001043C032 | GS22OCT2043C          | 0.00   | 22-Oct-43     | 14.00             |
| 960    | IN001043C016 | GS26OCT2043C          | 0.00   | 26-Oct-43     | 14.00             |
| 961    | IN001143C014 | GS06NOV2043C          | 0.00   | 06-Nov-43     | 14.00             |
| 962    | IN001143C022 | GS25NOV2043C          | 0.00   | 25-Nov-43     | 14.00             |
| 963    | IN001243C053 | GS01DEC2043C          | 0.00   | 01-Dec-43     | 14.00             |
| 964    | IN001243C061 | GS12DEC2043C          | 0.00   | 12-Dec-43     | 14.00             |
| 965    | IN001243C020 | GS15DEC2043C          | 0.00   | 15-Dec-43     | 14.00             |
| 966    | IN001243C046 | GS16DEC2043C          | 0.00   | 16-Dec-43     | 14.00             |
| 967    | IN001243C012 | GS17DEC2043C          | 0.00   | 17-Dec-43     | 14.00             |
| 968    | IN001243C079 | GS19DEC2043C          | 0.00   | 19-Dec-43     | 14.00             |
| 969    | IN0020130079 | 9.23% Govt Stock 2043 | 9.23   | 23-Dec-43     | 9.00              |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 970    | IN001243P014 | 9.23%%GS23DEC2043P   | 0.00   | 23-Dec-43     | 14.00             |
| 971    | IN001243C038 | GS23DEC2043C         | 0.00   | 23-Dec-43     | 14.00             |
| 972    | IN000244C029 | GS05FEB2044C         | 0.00   | 05-Feb-44     | 14.00             |
| 973    | IN000244C011 | GS22FEB2044C         | 0.00   | 22-Feb-44     | 14.00             |
| 974    | IN000344C043 | GS12MAR2044C         | 0.00   | 12-Mar-44     | 14.00             |
| 975    | IN000344C019 | GS15MAR2044C         | 0.00   | 15-Mar-44     | 14.00             |
| 976    | IN000344C035 | GS19MAR2044C         | 0.00   | 19-Mar-44     | 14.00             |
| 977    | IN000344C027 | GS20MAR2044C         | 0.00   | 20-Mar-44     | 14.00             |
| 978    | IN000444C025 | GS10APR2044C         | 0.00   | 10-Apr-44     | 14.00             |
| 979    | IN000444C041 | GS15APR2044C         | 0.00   | 15-Apr-44     | 14.00             |
| 980    | IN000444C033 | GS22APR2044C         | 0.00   | 22-Apr-44     | 14.00             |
| 981    | IN000444C017 | GS26APR2044C         | 0.00   | 26-Apr-44     | 14.00             |
| 982    | IN000544C014 | GS06MAY2044C         | 0.00   | 06-May-44     | 14.00             |
| 983    | IN000544C022 | GS25MAY2044C         | 0.00   | 25-May-44     | 14.00             |
| 984    | IN000644C046 | GS01JUN2044C         | 0.00   | 01-Jun-44     | 14.00             |
| 985    | IN000644C053 | GS12JUN2044C         | 0.00   | 12-Jun-44     | 14.00             |
| 986    | IN000644C020 | GS15JUN2044C         | 0.00   | 15-Jun-44     | 14.00             |
| 987    | IN000644C038 | GS16JUN2044C         | 0.00   | 16-Jun-44     | 14.00             |
| 988    | IN000644C012 | GS17JUN2044C         | 0.00   | 17-Jun-44     | 14.00             |
| 989    | IN000644C061 | GS19JUN2044C         | 0.00   | 19-Jun-44     | 14.00             |
| 990    | IN000844C026 | GS05AUG2044C         | 0.00   | 05-Aug-44     | 14.00             |
| 991    | IN000844C018 | GS22AUG2044C         | 0.00   | 22-Aug-44     | 14.00             |
| 992    | IN000944C040 | GS12SEP2044C         | 0.00   | 12-Sep-44     | 14.00             |
| 993    | IN000944C016 | GS15SEP2044C         | 0.00   | 15-Sep-44     | 14.00             |
| 994    | IN000944C032 | GS19SEP2044C         | 0.00   | 19-Sep-44     | 14.00             |
| 995    | IN000944C024 | GS20SEP2044C         | 0.00   | 20-Sep-44     | 14.00             |
| 996    | IN001044C022 | GS10OCT2044C         | 0.00   | 10-Oct-44     | 14.00             |
| 997    | IN001044C048 | GS15OCT2044C         | 0.00   | 15-Oct-44     | 14.00             |
| 998    | IN001044C030 | GS22OCT2044C         | 0.00   | 22-Oct-44     | 14.00             |
| 999    | IN001044C014 | GS26OCT2044C         | 0.00   | 26-Oct-44     | 14.00             |
| 1000   | IN001144C012 | GS06NOV2044C         | 0.00   | 06-Nov-44     | 14.00             |
| 1001   | IN001144C020 | GS25NOV2044C         | 0.00   | 25-Nov-44     | 14.00             |
| 1002   | IN0020140078 | 8.17% GS 2044        | 8.17   | 01-Dec-44     | 7.00              |
| 1003   | IN001244C044 | GS01DEC2044C         | 0.00   | 01-Dec-44     | 14.00             |
| 1004   | IN001244P012 | 8.17%%GS01DEC2044P   | 0.00   | 01-Dec-44     | 14.00             |
| 1005   | IN001244C051 | GS12DEC2044C         | 0.00   | 12-Dec-44     | 14.00             |
| 1006   | IN001244C028 | GS15DEC2044C         | 0.00   | 15-Dec-44     | 14.00             |
| 1007   | IN001244C036 | GS16DEC2044C         | 0.00   | 16-Dec-44     | 14.00             |
| 1008   | IN001244C010 | GS17DEC2044C         | 0.00   | 17-Dec-44     | 14.00             |
| 1009   | IN001244C069 | GS19DEC2044C         | 0.00   | 19-Dec-44     | 14.00             |
| 1010   | IN000245C026 | GS05FEB2045C         | 0.00   | 05-Feb-45     | 14.00             |
| 1011   | IN000245C018 | GS22FEB2045C         | 0.00   | 22-Feb-45     | 14.00             |
| 1012   | IN000345C040 | GS12MAR2045C         | 0.00   | 12-Mar-45     | 14.00             |
| 1013   | IN000345C016 | GS15MAR2045C         | 0.00   | 15-Mar-45     | 14.00             |
| 1014   | IN000345C032 | GS19MAR2045C         | 0.00   | 19-Mar-45     | 14.00             |
| 1015   | IN000345C024 | GS20MAR2045C         | 0.00   | 20-Mar-45     | 14.00             |
| 1016   | IN000445C022 | GS10APR2045C         | 0.00   | 10-Apr-45     | 14.00             |
| 1017   | IN000445C048 | GS15APR2045C         | 0.00   | 15-Apr-45     | 14.00             |
| 1018   | IN000445C030 | GS22APR2045C         | 0.00   | 22-Apr-45     | 14.00             |
| 1019   | IN000445C014 | GS26APR2045C         | 0.00   | 26-Apr-45     | 28.00             |
| 1020   | IN000545C011 | GS06MAY2045C         | 0.00   | 06-May-45     | 28.00             |
| 1021   | IN000545C029 | GS25MAY2045C         | 0.00   | 25-May-45     | 28.00             |
| 1022   | IN000645C043 | GS12JUN2045C         | 0.00   | 12-Jun-45     | 28.00             |
| 1023   | IN000645C027 | GS15JUN2045C         | 0.00   | 15-Jun-45     | 28.00             |
| 1024   | IN000645C035 | GS16JUN2045C         | 0.00   | 16-Jun-45     | 28.00             |
| 1025   | IN000645C019 | GS17JUN2045C         | 0.00   | 17-Jun-45     | 28.00             |
| 1026   | IN000645C050 | GS19JUN2045C         | 0.00   | 19-Jun-45     | 28.00             |
| 1027   | IN0020150044 | 8.13% GS 2045        | 8.13   | 22-Jun-45     | 10.00             |
| 1028   | IN000845C023 | GS05AUG2045C         | 0.00   | 05-Aug-45     | 28.00             |
| 1029   | IN000845C015 | GS22AUG2045C         | 0.00   | 22-Aug-45     | 28.00             |
| 1030   | IN000945C047 | GS12SEP2045C         | 0.00   | 12-Sep-45     | 28.00             |
| 1031   | IN000945C013 | GS15SEP2045C         | 0.00   | 15-Sep-45     | 28.00             |
| 1032   | IN000945C039 | GS19SEP2045C         | 0.00   | 19-Sep-45     | 28.00             |
| 1033   | IN000945C021 | GS20SEP2045C         | 0.00   | 20-Sep-45     | 28.00             |
| 1034   | IN001045C029 | GS10OCT2045C         | 0.00   | 10-Oct-45     | 28.00             |
| 1035   | IN001045C045 | GS15OCT2045C         | 0.00   | 15-Oct-45     | 28.00             |
| 1036   | IN001045C037 | GS22OCT2045C         | 0.00   | 22-Oct-45     | 28.00             |
| 1037   | IN001045C011 | GS26OCT2045C         | 0.00   | 26-Oct-45     | 28.00             |
| 1038   | IN001145C019 | GS06NOV2045C         | 0.00   | 06-Nov-45     | 28.00             |
| 1039   | IN001145C027 | GS25NOV2045C         | 0.00   | 25-Nov-45     | 28.00             |
| 1040   | IN001245C041 | GS12DEC2045C         | 0.00   | 12-Dec-45     | 28.00             |
| 1041   | IN001245C025 | GS15DEC2045C         | 0.00   | 15-Dec-45     | 28.00             |
| 1042   | IN001245C033 | GS16DEC2045C         | 0.00   | 16-Dec-45     | 28.00             |
| 1043   | IN001245C017 | GS17DEC2045C         | 0.00   | 17-Dec-45     | 28.00             |
| 1044   | IN001245C058 | GS19DEC2045C         | 0.00   | 19-Dec-45     | 28.00             |
| 1045   | IN000246C024 | GS05FEB2046C         | 0.00   | 05-Feb-46     | 28.00             |
| 1046   | IN000246C016 | GS22FEB2046C         | 0.00   | 22-Feb-46     | 28.00             |
| 1047   | IN000346C048 | GS12MAR2046C         | 0.00   | 12-Mar-46     | 28.00             |
| 1048   | IN000346C014 | GS15MAR2046C         | 0.00   | 15-Mar-46     | 28.00             |
| 1049   | IN000346C030 | GS19MAR2046C         | 0.00   | 19-Mar-46     | 28.00             |
| 1050   | IN000346C022 | GS20MAR2046C         | 0.00   | 20-Mar-46     | 28.00             |
| 1051   | IN000446C020 | GS10APR2046C         | 0.00   | 10-Apr-46     | 28.00             |
| 1052   | IN000446C046 | GS15APR2046C         | 0.00   | 15-Apr-46     | 28.00             |
| 1053   | IN000446C038 | GS22APR2046C         | 0.00   | 22-Apr-46     | 28.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1054   | IN000446C012 | GS26APR2046C         | 0.00   | 26-Apr-46     | 28.00             |
| 1055   | IN000546C019 | GS06MAY2046C         | 0.00   | 06-May-46     | 28.00             |
| 1056   | IN000546C027 | GS25MAY2046C         | 0.00   | 25-May-46     | 28.00             |
| 1057   | IN000646C041 | GS12JUN2046C         | 0.00   | 12-Jun-46     | 28.00             |
| 1058   | IN000646C025 | GS15JUN2046C         | 0.00   | 15-Jun-46     | 28.00             |
| 1059   | IN000646C033 | GS16JUN2046C         | 0.00   | 16-Jun-46     | 28.00             |
| 1060   | IN000646C017 | GS17JUN2046C         | 0.00   | 17-Jun-46     | 28.00             |
| 1061   | IN000646C058 | GS19JUN2046C         | 0.00   | 19-Jun-46     | 28.00             |
| 1062   | IN000846C021 | GS05AUG2046C         | 0.00   | 05-Aug-46     | 28.00             |
| 1063   | IN000846C013 | GS22AUG2046C         | 0.00   | 22-Aug-46     | 28.00             |
| 1064   | IN000946C045 | GS12SEP2046C         | 0.00   | 12-Sep-46     | 28.00             |
| 1065   | IN000946C011 | GS15SEP2046C         | 0.00   | 15-Sep-46     | 28.00             |
| 1066   | IN000946C037 | GS19SEP2046C         | 0.00   | 19-Sep-46     | 28.00             |
| 1067   | IN000946C029 | GS20SEP2046C         | 0.00   | 20-Sep-46     | 28.00             |
| 1068   | IN0020160068 | 7.06% GS 2046        | 7.06   | 10-Oct-46     | 10.00             |
| 1069   | IN001046C027 | GS10OCT2046C         | 0.00   | 10-Oct-46     | 28.00             |
| 1070   | IN001046P011 | 7.06%%GS10OCT2046P   | 0.00   | 10-Oct-46     | 28.00             |
| 1071   | IN001046C043 | GS15OCT2046C         | 0.00   | 15-Oct-46     | 28.00             |
| 1072   | IN001046C035 | GS22OCT2046C         | 0.00   | 22-Oct-46     | 28.00             |
| 1073   | IN001046C019 | GS26OCT2046C         | 0.00   | 26-Oct-46     | 28.00             |
| 1074   | IN001146C017 | GS06NOV2046C         | 0.00   | 06-Nov-46     | 28.00             |
| 1075   | IN001146C025 | GS25NOV2046C         | 0.00   | 25-Nov-46     | 28.00             |
| 1076   | IN001246C049 | GS12DEC2046C         | 0.00   | 12-Dec-46     | 28.00             |
| 1077   | IN001246C023 | GS15DEC2046C         | 0.00   | 15-Dec-46     | 28.00             |
| 1078   | IN001246C031 | GS16DEC2046C         | 0.00   | 16-Dec-46     | 28.00             |
| 1079   | IN001246C015 | GS17DEC2046C         | 0.00   | 17-Dec-46     | 28.00             |
| 1080   | IN001246C056 | GS19DEC2046C         | 0.00   | 19-Dec-46     | 28.00             |
| 1081   | IN000247C022 | GS05FEB2047C         | 0.00   | 05-Feb-47     | 28.00             |
| 1082   | IN000247C014 | GS22FEB2047C         | 0.00   | 22-Feb-47     | 28.00             |
| 1083   | IN000347C046 | GS12MAR2047C         | 0.00   | 12-Mar-47     | 28.00             |
| 1084   | IN000347C012 | GS15MAR2047C         | 0.00   | 15-Mar-47     | 28.00             |
| 1085   | IN000347C038 | GS19MAR2047C         | 0.00   | 19-Mar-47     | 28.00             |
| 1086   | IN000347C020 | GS20MAR2047C         | 0.00   | 20-Mar-47     | 28.00             |
| 1087   | IN000447C036 | GS15APR2047C         | 0.00   | 15-Apr-47     | 28.00             |
| 1088   | IN000447C028 | GS22APR2047C         | 0.00   | 22-Apr-47     | 28.00             |
| 1089   | IN000447C010 | GS26APR2047C         | 0.00   | 26-Apr-47     | 28.00             |
| 1090   | IN000547C017 | GS06MAY2047C         | 0.00   | 06-May-47     | 28.00             |
| 1091   | IN000547C025 | GS25MAY2047C         | 0.00   | 25-May-47     | 28.00             |
| 1092   | IN000647C049 | GS12JUN2047C         | 0.00   | 12-Jun-47     | 28.00             |
| 1093   | IN000647C023 | GS15JUN2047C         | 0.00   | 15-Jun-47     | 28.00             |
| 1094   | IN000647C031 | GS16JUN2047C         | 0.00   | 16-Jun-47     | 28.00             |
| 1095   | IN000647C015 | GS17JUN2047C         | 0.00   | 17-Jun-47     | 28.00             |
| 1096   | IN000647C056 | GS19JUN2047C         | 0.00   | 19-Jun-47     | 28.00             |



| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1097   | IN000847C029 | GS05AUG2047C         | 0.00   | 05-Aug-47     | 28.00             |
| 1098   | IN000847C011 | GS22AUG2047C         | 0.00   | 22-Aug-47     | 28.00             |
| 1099   | IN000947C043 | GS12SEP2047C         | 0.00   | 12-Sep-47     | 28.00             |
| 1100   | IN000947C019 | GS15SEP2047C         | 0.00   | 15-Sep-47     | 28.00             |
| 1101   | IN000947C035 | GS19SEP2047C         | 0.00   | 19-Sep-47     | 28.00             |
| 1102   | IN000947C027 | GS20SEP2047C         | 0.00   | 20-Sep-47     | 28.00             |
| 1103   | IN001047C033 | GS15OCT2047C         | 0.00   | 15-Oct-47     | 28.00             |
| 1104   | IN001047C025 | GS22OCT2047C         | 0.00   | 22-Oct-47     | 28.00             |
| 1105   | IN001047C017 | GS26OCT2047C         | 0.00   | 26-Oct-47     | 28.00             |
| 1106   | IN001147C015 | GS06NOV2047C         | 0.00   | 06-Nov-47     | 28.00             |
| 1107   | IN001147C023 | GS25NOV2047C         | 0.00   | 25-Nov-47     | 28.00             |
| 1108   | IN001247C047 | GS12DEC2047C         | 0.00   | 12-Dec-47     | 28.00             |
| 1109   | IN001247C021 | GS15DEC2047C         | 0.00   | 15-Dec-47     | 28.00             |
| 1110   | IN001247C039 | GS16DEC2047C         | 0.00   | 16-Dec-47     | 28.00             |
| 1111   | IN001247C013 | GS17DEC2047C         | 0.00   | 17-Dec-47     | 28.00             |
| 1112   | IN001247C054 | GS19DEC2047C         | 0.00   | 19-Dec-47     | 28.00             |
| 1113   | IN000248C020 | GS05FEB2048C         | 0.00   | 05-Feb-48     | 28.00             |
| 1114   | IN000248C012 | GS22FEB2048C         | 0.00   | 22-Feb-48     | 28.00             |
| 1115   | IN000348C044 | GS12MAR2048C         | 0.00   | 12-Mar-48     | 28.00             |
| 1116   | IN000348C010 | GS15MAR2048C         | 0.00   | 15-Mar-48     | 28.00             |
| 1117   | IN000348C036 | GS19MAR2048C         | 0.00   | 19-Mar-48     | 28.00             |
| 1118   | IN000348C028 | GS20MAR2048C         | 0.00   | 20-Mar-48     | 28.00             |
| 1119   | IN000448C034 | GS15APR2048C         | 0.00   | 15-Apr-48     | 28.00             |
| 1120   | IN000448C026 | GS22APR2048C         | 0.00   | 22-Apr-48     | 28.00             |
| 1121   | IN000448C018 | GS26APR2048C         | 0.00   | 26-Apr-48     | 28.00             |
| 1122   | IN000548C015 | GS06MAY2048C         | 0.00   | 06-May-48     | 28.00             |
| 1123   | IN000548C023 | GS25MAY2048C         | 0.00   | 25-May-48     | 28.00             |
| 1124   | IN000648C047 | GS12JUN2048C         | 0.00   | 12-Jun-48     | 28.00             |
| 1125   | IN000648C021 | GS15JUN2048C         | 0.00   | 15-Jun-48     | 28.00             |
| 1126   | IN000648C039 | GS16JUN2048C         | 0.00   | 16-Jun-48     | 28.00             |
| 1127   | IN000648C013 | GS17JUN2048C         | 0.00   | 17-Jun-48     | 28.00             |
| 1128   | IN000648C054 | GS19JUN2048C         | 0.00   | 19-Jun-48     | 28.00             |
| 1129   | IN000848C027 | GS05AUG2048C         | 0.00   | 05-Aug-48     | 28.00             |
| 1130   | IN000848C019 | GS22AUG2048C         | 0.00   | 22-Aug-48     | 28.00             |
| 1131   | IN000948C041 | GS12SEP2048C         | 0.00   | 12-Sep-48     | 28.00             |
| 1132   | IN000948C017 | GS15SEP2048C         | 0.00   | 15-Sep-48     | 28.00             |
| 1133   | IN000948C033 | GS19SEP2048C         | 0.00   | 19-Sep-48     | 28.00             |
| 1134   | IN000948C025 | GS20SEP2048C         | 0.00   | 20-Sep-48     | 28.00             |
| 1135   | IN001048C031 | GS15OCT2048C         | 0.00   | 15-Oct-48     | 28.00             |
| 1136   | IN001048C023 | GS22OCT2048C         | 0.00   | 22-Oct-48     | 28.00             |
| 1137   | IN001048C015 | GS26OCT2048C         | 0.00   | 26-Oct-48     | 28.00             |
| 1138   | IN001148C013 | GS06NOV2048C         | 0.00   | 06-Nov-48     | 28.00             |
| 1139   | IN001148C021 | GS25NOV2048C         | 0.00   | 25-Nov-48     | 28.00             |
| 1140   | IN001248C045 | GS12DEC2048C         | 0.00   | 12-Dec-48     | 28.00             |
| 1141   | IN001248C029 | GS15DEC2048C         | 0.00   | 15-Dec-48     | 28.00             |
| 1142   | IN001248C037 | GS16DEC2048C         | 0.00   | 16-Dec-48     | 28.00             |
| 1143   | IN001248C011 | GS17DEC2048C         | 0.00   | 17-Dec-48     | 28.00             |
| 1144   | IN001248C052 | GS19DEC2048C         | 0.00   | 19-Dec-48     | 28.00             |
| 1145   | IN000249C028 | GS05FEB2049C         | 0.00   | 05-Feb-49     | 28.00             |
| 1146   | IN000249C010 | GS22FEB2049C         | 0.00   | 22-Feb-49     | 28.00             |
| 1147   | IN000349C042 | GS12MAR2049C         | 0.00   | 12-Mar-49     | 28.00             |
| 1148   | IN000349C018 | GS15MAR2049C         | 0.00   | 15-Mar-49     | 28.00             |
| 1149   | IN000349C034 | GS19MAR2049C         | 0.00   | 19-Mar-49     | 28.00             |
| 1150   | IN000349C026 | GS20MAR2049C         | 0.00   | 20-Mar-49     | 28.00             |
| 1151   | IN000449C032 | GS15APR2049C         | 0.00   | 15-Apr-49     | 28.00             |
| 1152   | IN000449C024 | GS22APR2049C         | 0.00   | 22-Apr-49     | 28.00             |
| 1153   | IN000449C016 | GS26APR2049C         | 0.00   | 26-Apr-49     | 28.00             |
| 1154   | IN000549C013 | GS06MAY2049C         | 0.00   | 06-May-49     | 28.00             |
| 1155   | IN000549C021 | GS25MAY2049C         | 0.00   | 25-May-49     | 28.00             |
| 1156   | IN000649C045 | GS12JUN2049C         | 0.00   | 12-Jun-49     | 28.00             |
| 1157   | IN0020190032 | 7.72% GS 2049        | 7.72   | 15-Jun-49     | 8.00              |
| 1158   | IN000649C029 | GS15JUN2049C         | 0.00   | 15-Jun-49     | 28.00             |
| 1159   | IN000649P013 | 7.72%GS15JUN2049P    | 0.00   | 15-Jun-49     | 28.00             |
| 1160   | IN000649C037 | GS16JUN2049C         | 0.00   | 16-Jun-49     | 28.00             |
| 1161   | IN000649C011 | GS17JUN2049C         | 0.00   | 17-Jun-49     | 28.00             |
| 1162   | IN000649C052 | GS19JUN2049C         | 0.00   | 19-Jun-49     | 28.00             |
| 1163   | IN000849C025 | GS05AUG2049C         | 0.00   | 05-Aug-49     | 28.00             |
| 1164   | IN000849C017 | GS22AUG2049C         | 0.00   | 22-Aug-49     | 28.00             |
| 1165   | IN000949C049 | GS12SEP2049C         | 0.00   | 12-Sep-49     | 28.00             |
| 1166   | IN000949C015 | GS15SEP2049C         | 0.00   | 15-Sep-49     | 28.00             |
| 1167   | IN000949C031 | GS19SEP2049C         | 0.00   | 19-Sep-49     | 28.00             |
| 1168   | IN000949C023 | GS20SEP2049C         | 0.00   | 20-Sep-49     | 28.00             |
| 1169   | IN001049C039 | GS15OCT2049C         | 0.00   | 15-Oct-49     | 28.00             |
| 1170   | IN001049C021 | GS22OCT2049C         | 0.00   | 22-Oct-49     | 28.00             |
| 1171   | IN001049C013 | GS26OCT2049C         | 0.00   | 26-Oct-49     | 28.00             |
| 1172   | IN001149C011 | GS06NOV2049C         | 0.00   | 06-Nov-49     | 28.00             |
| 1173   | IN001149C029 | GS25NOV2049C         | 0.00   | 25-Nov-49     | 28.00             |
| 1174   | IN001249C043 | GS12DEC2049C         | 0.00   | 12-Dec-49     | 28.00             |
| 1175   | IN001249C027 | GS15DEC2049C         | 0.00   | 15-Dec-49     | 28.00             |
| 1176   | IN001249C035 | GS16DEC2049C         | 0.00   | 16-Dec-49     | 28.00             |
| 1177   | IN001249C019 | GS17DEC2049C         | 0.00   | 17-Dec-49     | 28.00             |
| 1178   | IN001249C050 | GS19DEC2049C         | 0.00   | 19-Dec-49     | 28.00             |
| 1179   | IN000250C026 | GS05FEB2050C         | 0.00   | 05-Feb-50     | 28.00             |
| 1180   | IN000250C018 | GS22FEB2050C         | 0.00   | 22-Feb-50     | 28.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1181   | IN000350C040 | GS12MAR2050C         | 0.00   | 12-Mar-50     | 28.00             |
| 1182   | IN000350C016 | GS15MAR2050C         | 0.00   | 15-Mar-50     | 28.00             |
| 1183   | IN000350C032 | GS19MAR2050C         | 0.00   | 19-Mar-50     | 28.00             |
| 1184   | IN000350C024 | GS20MAR2050C         | 0.00   | 20-Mar-50     | 28.00             |
| 1185   | IN000450C030 | GS15APR2050C         | 0.00   | 15-Apr-50     | 28.00             |
| 1186   | IN000450C022 | GS22APR2050C         | 0.00   | 22-Apr-50     | 28.00             |
| 1187   | IN000450C014 | GS26APR2050C         | 0.00   | 26-Apr-50     | 28.00             |
| 1188   | IN000550C011 | GS06MAY2050C         | 0.00   | 06-May-50     | 28.00             |
| 1189   | IN000550C029 | GS25MAY2050C         | 0.00   | 25-May-50     | 28.00             |
| 1190   | IN000650C043 | GS12JUN2050C         | 0.00   | 12-Jun-50     | 28.00             |
| 1191   | IN000650C027 | GS15JUN2050C         | 0.00   | 15-Jun-50     | 28.00             |
| 1192   | IN000650C035 | GS16JUN2050C         | 0.00   | 16-Jun-50     | 28.00             |
| 1193   | IN000650C019 | GS17JUN2050C         | 0.00   | 17-Jun-50     | 28.00             |
| 1194   | IN000650C050 | GS19JUN2050C         | 0.00   | 19-Jun-50     | 28.00             |
| 1195   | IN000850C023 | GS05AUG2050C         | 0.00   | 05-Aug-50     | 28.00             |
| 1196   | IN000850C015 | GS22AUG2050C         | 0.00   | 22-Aug-50     | 28.00             |
| 1197   | IN000950C047 | GS12SEP2050C         | 0.00   | 12-Sep-50     | 28.00             |
| 1198   | IN000950C013 | GS15SEP2050C         | 0.00   | 15-Sep-50     | 28.00             |
| 1199   | IN000950C039 | GS19SEP2050C         | 0.00   | 19-Sep-50     | 28.00             |
| 1200   | IN0020200054 | 7.16% GS 2050        | 7.16   | 20-Sep-50     | 8.00              |
| 1201   | IN000950P015 | 7.16%%GS20SEP2050P   | 0.00   | 20-Sep-50     | 28.00             |
| 1202   | IN000950C021 | GS20SEP2050C         | 0.00   | 20-Sep-50     | 28.00             |
| 1203   | IN001050C037 | GS15OCT2050C         | 0.00   | 15-Oct-50     | 28.00             |
| 1204   | IN001050C029 | GS22OCT2050C         | 0.00   | 22-Oct-50     | 28.00             |
| 1205   | IN001050C011 | GS26OCT2050C         | 0.00   | 26-Oct-50     | 28.00             |
| 1206   | IN001150C019 | GS06NOV2050C         | 0.00   | 06-Nov-50     | 28.00             |
| 1207   | IN001150C027 | GS25NOV2050C         | 0.00   | 25-Nov-50     | 28.00             |
| 1208   | IN001250C041 | GS12DEC2050C         | 0.00   | 12-Dec-50     | 28.00             |
| 1209   | IN001250C025 | GS15DEC2050C         | 0.00   | 15-Dec-50     | 28.00             |
| 1210   | IN001250C033 | GS16DEC2050C         | 0.00   | 16-Dec-50     | 28.00             |
| 1211   | IN001250P019 | 6.67%%GS17DEC2050P   | 0.00   | 17-Dec-50     | 28.00             |
| 1212   | IN001250C017 | GS17DEC2050C         | 0.00   | 17-Dec-50     | 28.00             |
| 1213   | IN0020200252 | 6.67% GS 2050        | 6.67   | 17-Dec-50     | 5.00              |
| 1214   | IN001250C058 | GS19DEC2050C         | 0.00   | 19-Dec-50     | 28.00             |
| 1215   | IN000251C024 | GS05FEB2051C         | 0.00   | 05-Feb-51     | 28.00             |
| 1216   | IN000251C016 | GS22FEB2051C         | 0.00   | 22-Feb-51     | 28.00             |
| 1217   | IN000351C030 | GS12MAR2051C         | 0.00   | 12-Mar-51     | 28.00             |
| 1218   | IN000351C014 | GS15MAR2051C         | 0.00   | 15-Mar-51     | 28.00             |
| 1219   | IN000351C022 | GS19MAR2051C         | 0.00   | 19-Mar-51     | 28.00             |
| 1220   | IN000451C038 | GS15APR2051C         | 0.00   | 15-Apr-51     | 28.00             |
| 1221   | IN000451C020 | GS22APR2051C         | 0.00   | 22-Apr-51     | 28.00             |
| 1222   | IN000451C012 | GS26APR2051C         | 0.00   | 26-Apr-51     | 28.00             |
| 1223   | IN000551C019 | GS06MAY2051C         | 0.00   | 06-May-51     | 28.00             |
| 1224   | IN000551C027 | GS25MAY2051C         | 0.00   | 25-May-51     | 28.00             |
| 1225   | IN000651C041 | GS12JUN2051C         | 0.00   | 12-Jun-51     | 28.00             |
| 1226   | IN000651C025 | GS15JUN2051C         | 0.00   | 15-Jun-51     | 28.00             |
| 1227   | IN000651C033 | GS16JUN2051C         | 0.00   | 16-Jun-51     | 28.00             |
| 1228   | IN000651C017 | GS17JUN2051C         | 0.00   | 17-Jun-51     | 28.00             |
| 1229   | IN000651C058 | GS19JUN2051C         | 0.00   | 19-Jun-51     | 28.00             |
| 1230   | IN000851C021 | GS05AUG2051C         | 0.00   | 05-Aug-51     | 28.00             |
| 1231   | IN000851C013 | GS22AUG2051C         | 0.00   | 22-Aug-51     | 28.00             |
| 1232   | IN000951C037 | GS12SEP2051C         | 0.00   | 12-Sep-51     | 28.00             |
| 1233   | IN000951C011 | GS15SEP2051C         | 0.00   | 15-Sep-51     | 28.00             |
| 1234   | IN000951C029 | GS19SEP2051C         | 0.00   | 19-Sep-51     | 28.00             |
| 1235   | IN001051C035 | GS15OCT2051C         | 0.00   | 15-Oct-51     | 28.00             |
| 1236   | IN001051C027 | GS22OCT2051C         | 0.00   | 22-Oct-51     | 28.00             |
| 1237   | IN001051C019 | GS26OCT2051C         | 0.00   | 26-Oct-51     | 28.00             |
| 1238   | IN001151C017 | GS06NOV2051C         | 0.00   | 06-Nov-51     | 28.00             |
| 1239   | IN001151C025 | GS25NOV2051C         | 0.00   | 25-Nov-51     | 28.00             |
| 1240   | IN0020160092 | 6.62% GS 2051        | 6.62   | 28-Nov-51     | 8.00              |
| 1241   | IN001251C049 | GS12DEC2051C         | 0.00   | 12-Dec-51     | 28.00             |
| 1242   | IN001251P017 | 6.99%%GS15DEC2051P   | 0.00   | 15-Dec-51     | 28.00             |
| 1243   | IN0020210194 | 6.99% GS 2051        | 6.99   | 15-Dec-51     | 8.00              |
| 1244   | IN001251C023 | GS15DEC2051C         | 0.00   | 15-Dec-51     | 28.00             |
| 1245   | IN001251C031 | GS16DEC2051C         | 0.00   | 16-Dec-51     | 28.00             |
| 1246   | IN001251C015 | GS17DEC2051C         | 0.00   | 17-Dec-51     | 28.00             |
| 1247   | IN001251C056 | GS19DEC2051C         | 0.00   | 19-Dec-51     | 28.00             |
| 1248   | IN000252C022 | GS05FEB2052C         | 0.00   | 05-Feb-52     | 28.00             |
| 1249   | IN000252C014 | GS22FEB2052C         | 0.00   | 22-Feb-52     | 28.00             |
| 1250   | IN000352C038 | GS12MAR2052C         | 0.00   | 12-Mar-52     | 28.00             |
| 1251   | IN000352C012 | GS15MAR2052C         | 0.00   | 15-Mar-52     | 28.00             |
| 1252   | IN000352C020 | GS19MAR2052C         | 0.00   | 19-Mar-52     | 28.00             |
| 1253   | IN000452C036 | GS15APR2052C         | 0.00   | 15-Apr-52     | 28.00             |
| 1254   | IN000452C028 | GS22APR2052C         | 0.00   | 22-Apr-52     | 28.00             |
| 1255   | IN000452C010 | GS26APR2052C         | 0.00   | 26-Apr-52     | 28.00             |
| 1256   | IN000552C017 | GS06MAY2052C         | 0.00   | 06-May-52     | 28.00             |
| 1257   | IN000552C025 | GS25MAY2052C         | 0.00   | 25-May-52     | 28.00             |
| 1258   | IN000652C049 | GS12JUN2052C         | 0.00   | 12-Jun-52     | 28.00             |
| 1259   | IN000652C023 | GS15JUN2052C         | 0.00   | 15-Jun-52     | 28.00             |
| 1260   | IN000652C031 | GS16JUN2052C         | 0.00   | 16-Jun-52     | 28.00             |
| 1261   | IN000652C015 | GS17JUN2052C         | 0.00   | 17-Jun-52     | 28.00             |
| 1262   | IN000652C056 | GS19JUN2052C         | 0.00   | 19-Jun-52     | 28.00             |
| 1263   | IN000852C029 | GS05AUG2052C         | 0.00   | 05-Aug-52     | 28.00             |
| 1264   | IN000852C011 | GS22AUG2052C         | 0.00   | 22-Aug-52     | 28.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1265   | IN000952P011 | 7.36%GS12SEP2052P    | 0.00   | 12-Sep-52     | 28.00             |
| 1266   | IN000952C035 | GS12SEP2052C         | 0.00   | 12-Sep-52     | 28.00             |
| 1267   | IN0020220086 | 7.36% GS 2052        | 7.36   | 12-Sep-52     | 8.00              |
| 1268   | IN000952C019 | GS15SEP2052C         | 0.00   | 15-Sep-52     | 28.00             |
| 1269   | IN000952C027 | GS19SEP2052C         | 0.00   | 19-Sep-52     | 28.00             |
| 1270   | IN001052C033 | GS15OCT2052C         | 0.00   | 15-Oct-52     | 28.00             |
| 1271   | IN001052C025 | GS22OCT2052C         | 0.00   | 22-Oct-52     | 28.00             |
| 1272   | IN001052C017 | GS26OCT2052C         | 0.00   | 26-Oct-52     | 28.00             |
| 1273   | IN001152C015 | GS06NOV2052C         | 0.00   | 06-Nov-52     | 28.00             |
| 1274   | IN001152C023 | GS25NOV2052C         | 0.00   | 25-Nov-52     | 28.00             |
| 1275   | IN001252C047 | GS12DEC2052C         | 0.00   | 12-Dec-52     | 28.00             |
| 1276   | IN001252C021 | GS15DEC2052C         | 0.00   | 15-Dec-52     | 28.00             |
| 1277   | IN001252C039 | GS16DEC2052C         | 0.00   | 16-Dec-52     | 28.00             |
| 1278   | IN001252C013 | GS17DEC2052C         | 0.00   | 17-Dec-52     | 28.00             |
| 1279   | IN001252C054 | GS19DEC2052C         | 0.00   | 19-Dec-52     | 28.00             |
| 1280   | IN000253C020 | GS05FEB2053C         | 0.00   | 05-Feb-53     | 28.00             |
| 1281   | IN000253C012 | GS22FEB2053C         | 0.00   | 22-Feb-53     | 28.00             |
| 1282   | IN000353C010 | GS15MAR2053C         | 0.00   | 15-Mar-53     | 28.00             |
| 1283   | IN000353C028 | GS19MAR2053C         | 0.00   | 19-Mar-53     | 28.00             |
| 1284   | IN000453C034 | GS15APR2053C         | 0.00   | 15-Apr-53     | 28.00             |
| 1285   | IN000453C026 | GS22APR2053C         | 0.00   | 22-Apr-53     | 28.00             |
| 1286   | IN000453C018 | GS26APR2053C         | 0.00   | 26-Apr-53     | 28.00             |
| 1287   | IN000553C015 | GS06MAY2053C         | 0.00   | 06-May-53     | 28.00             |
| 1288   | IN000553C023 | GS25MAY2053C         | 0.00   | 25-May-53     | 28.00             |
| 1289   | IN000653C047 | GS12JUN2053C         | 0.00   | 12-Jun-53     | 28.00             |
| 1290   | IN000653C021 | GS15JUN2053C         | 0.00   | 15-Jun-53     | 28.00             |
| 1291   | IN000653C039 | GS16JUN2053C         | 0.00   | 16-Jun-53     | 28.00             |
| 1292   | IN000653C013 | GS17JUN2053C         | 0.00   | 17-Jun-53     | 28.00             |
| 1293   | IN000653C054 | GS19JUN2053C         | 0.00   | 19-Jun-53     | 28.00             |
| 1294   | IN0020230051 | 7.30% GS 2053        | 7.30   | 19-Jun-53     | 5.00              |
| 1295   | IN000653P015 | 7.3%GS19JUN2053P     | 0.00   | 19-Jun-53     | 28.00             |
| 1296   | IN000853C027 | GS05AUG2053C         | 0.00   | 05-Aug-53     | 28.00             |
| 1297   | IN000853C019 | GS22AUG2053C         | 0.00   | 22-Aug-53     | 28.00             |
| 1298   | IN000953C017 | GS15SEP2053C         | 0.00   | 15-Sep-53     | 28.00             |
| 1299   | IN000953C025 | GS19SEP2053C         | 0.00   | 19-Sep-53     | 28.00             |
| 1300   | IN001053C031 | GS15OCT2053C         | 0.00   | 15-Oct-53     | 28.00             |
| 1301   | IN001053C023 | GS22OCT2053C         | 0.00   | 22-Oct-53     | 28.00             |
| 1302   | IN001053C015 | GS26OCT2053C         | 0.00   | 26-Oct-53     | 28.00             |
| 1303   | IN001153C013 | GS06NOV2053C         | 0.00   | 06-Nov-53     | 28.00             |
| 1304   | IN001153C021 | GS25NOV2053C         | 0.00   | 25-Nov-53     | 28.00             |
| 1305   | IN001253C045 | GS12DEC2053C         | 0.00   | 12-Dec-53     | 28.00             |
| 1306   | IN001253C029 | GS15DEC2053C         | 0.00   | 15-Dec-53     | 28.00             |
| 1307   | IN001253C037 | GS16DEC2053C         | 0.00   | 16-Dec-53     | 28.00             |
| 1308   | IN001253C011 | GS17DEC2053C         | 0.00   | 17-Dec-53     | 28.00             |
| 1309   | IN0020230176 | 7.37% GOI SGrB 2054  | 7.37   | 23-Jan-54     | 10.00             |
| 1310   | IN000254C028 | GS05FEB2054C         | 0.00   | 05-Feb-54     | 28.00             |
| 1311   | IN000254C010 | GS22FEB2054C         | 0.00   | 22-Feb-54     | 28.00             |
| 1312   | IN000354C018 | GS15MAR2054C         | 0.00   | 15-Mar-54     | 28.00             |
| 1313   | IN000354C026 | GS19MAR2054C         | 0.00   | 19-Mar-54     | 28.00             |
| 1314   | IN000454C032 | GS15APR2054C         | 0.00   | 15-Apr-54     | 28.00             |
| 1315   | IN000454C024 | GS22APR2054C         | 0.00   | 22-Apr-54     | 28.00             |
| 1316   | IN000454C016 | GS26APR2054C         | 0.00   | 26-Apr-54     | 28.00             |
| 1317   | IN000554C013 | GS06MAY2054C         | 0.00   | 06-May-54     | 28.00             |
| 1318   | IN000554C021 | GS25MAY2054C         | 0.00   | 25-May-54     | 28.00             |
| 1319   | IN000654C045 | GS12JUN2054C         | 0.00   | 12-Jun-54     | 28.00             |
| 1320   | IN000654C029 | GS15JUN2054C         | 0.00   | 15-Jun-54     | 28.00             |
| 1321   | IN000654C037 | GS16JUN2054C         | 0.00   | 16-Jun-54     | 28.00             |
| 1322   | IN000654C011 | GS17JUN2054C         | 0.00   | 17-Jun-54     | 28.00             |
| 1323   | IN0020240118 | 7.09% GS 2054        | 7.09   | 05-Aug-54     | 5.00              |
| 1324   | IN000854C025 | GS05AUG2054C         | 0.00   | 05-Aug-54     | 28.00             |
| 1325   | IN000854P019 | 7.09%GS05AUG2054P    | 0.00   | 05-Aug-54     | 28.00             |
| 1326   | IN000854C017 | GS22AUG2054C         | 0.00   | 22-Aug-54     | 28.00             |
| 1327   | IN000954C015 | GS15SEP2054C         | 0.00   | 15-Sep-54     | 28.00             |
| 1328   | IN000954C023 | GS19SEP2054C         | 0.00   | 19-Sep-54     | 28.00             |
| 1329   | IN001054C039 | GS15OCT2054C         | 0.00   | 15-Oct-54     | 28.00             |
| 1330   | IN001054C021 | GS22OCT2054C         | 0.00   | 22-Oct-54     | 28.00             |
| 1331   | IN001054C013 | GS26OCT2054C         | 0.00   | 26-Oct-54     | 28.00             |
| 1332   | IN001154C011 | GS06NOV2054C         | 0.00   | 06-Nov-54     | 28.00             |
| 1333   | IN001154C029 | GS25NOV2054C         | 0.00   | 25-Nov-54     | 28.00             |
| 1334   | IN001254C043 | GS12DEC2054C         | 0.00   | 12-Dec-54     | 28.00             |
| 1335   | IN001254C027 | GS15DEC2054C         | 0.00   | 15-Dec-54     | 28.00             |
| 1336   | IN001254C035 | GS16DEC2054C         | 0.00   | 16-Dec-54     | 28.00             |
| 1337   | IN0020240175 | 6.98% GOI SGrB 2054  | 6.98   | 16-Dec-54     | 8.00              |
| 1338   | IN001254C019 | GS17DEC2054C         | 0.00   | 17-Dec-54     | 28.00             |
| 1339   | IN000255C017 | GS22FEB2055C         | 0.00   | 22-Feb-55     | 28.00             |
| 1340   | IN000355C015 | GS15MAR2055C         | 0.00   | 15-Mar-55     | 28.00             |
| 1341   | IN000355C023 | GS19MAR2055C         | 0.00   | 19-Mar-55     | 28.00             |
| 1342   | IN000455C039 | GS15APR2055C         | 0.00   | 15-Apr-55     | 28.00             |
| 1343   | IN000455C021 | GS22APR2055C         | 0.00   | 22-Apr-55     | 28.00             |
| 1344   | IN000455C013 | GS26APR2055C         | 0.00   | 26-Apr-55     | 14.00             |
| 1345   | IN000555C010 | GS06MAY2055C         | 0.00   | 06-May-55     | 14.00             |
| 1346   | IN000555C028 | GS25MAY2055C         | 0.00   | 25-May-55     | 14.00             |
| 1347   | IN000655C042 | GS12JUN2055C         | 0.00   | 12-Jun-55     | 14.00             |
| 1348   | IN000655C026 | GS15JUN2055C         | 0.00   | 15-Jun-55     | 14.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1349   | IN000655C034 | GS16JUN2055C         | 0.00   | 16-Jun-55     | 14.00             |
| 1350   | IN000655C018 | GS17JUN2055C         | 0.00   | 17-Jun-55     | 14.00             |
| 1351   | IN000855C014 | GS22AUG2055C         | 0.00   | 22-Aug-55     | 14.00             |
| 1352   | IN000955C012 | GS15SEP2055C         | 0.00   | 15-Sep-55     | 14.00             |
| 1353   | IN000955C020 | GS19SEP2055C         | 0.00   | 19-Sep-55     | 14.00             |
| 1354   | IN001055C036 | GS15OCT2055C         | 0.00   | 15-Oct-55     | 14.00             |
| 1355   | IN001055C028 | GS22OCT2055C         | 0.00   | 22-Oct-55     | 14.00             |
| 1356   | IN0020150077 | 7.72% GS 2055        | 7.72   | 26-Oct-55     | 8.00              |
| 1357   | IN001055P012 | 7.72%GS26OCT2055P    | 0.00   | 26-Oct-55     | 14.00             |
| 1358   | IN001055C010 | GS26OCT2055C         | 0.00   | 26-Oct-55     | 14.00             |
| 1359   | IN001155C018 | GS06NOV2055C         | 0.00   | 06-Nov-55     | 14.00             |
| 1360   | IN001155C026 | GS25NOV2055C         | 0.00   | 25-Nov-55     | 14.00             |
| 1361   | IN001255C040 | GS12DEC2055C         | 0.00   | 12-Dec-55     | 14.00             |
| 1362   | IN001255C024 | GS15DEC2055C         | 0.00   | 15-Dec-55     | 14.00             |
| 1363   | IN001255C032 | GS16DEC2055C         | 0.00   | 16-Dec-55     | 14.00             |
| 1364   | IN001255C016 | GS17DEC2055C         | 0.00   | 17-Dec-55     | 14.00             |
| 1365   | IN000256C015 | GS22FEB2056C         | 0.00   | 22-Feb-56     | 14.00             |
| 1366   | IN000356C013 | GS15MAR2056C         | 0.00   | 15-Mar-56     | 14.00             |
| 1367   | IN000356C021 | GS19MAR2056C         | 0.00   | 19-Mar-56     | 14.00             |
| 1368   | IN000456C029 | GS15APR2056C         | 0.00   | 15-Apr-56     | 14.00             |
| 1369   | IN000456C011 | GS22APR2056C         | 0.00   | 22-Apr-56     | 14.00             |
| 1370   | IN000556C018 | GS06MAY2056C         | 0.00   | 06-May-56     | 14.00             |
| 1371   | IN000556C026 | GS25MAY2056C         | 0.00   | 25-May-56     | 14.00             |
| 1372   | IN000656C040 | GS12JUN2056C         | 0.00   | 12-Jun-56     | 14.00             |
| 1373   | IN000656C024 | GS15JUN2056C         | 0.00   | 15-Jun-56     | 14.00             |
| 1374   | IN000656C032 | GS16JUN2056C         | 0.00   | 16-Jun-56     | 14.00             |
| 1375   | IN000656C016 | GS17JUN2056C         | 0.00   | 17-Jun-56     | 14.00             |
| 1376   | IN000856C012 | GS22AUG2056C         | 0.00   | 22-Aug-56     | 14.00             |
| 1377   | IN000956C010 | GS15SEP2056C         | 0.00   | 15-Sep-56     | 14.00             |
| 1378   | IN000956C028 | GS19SEP2056C         | 0.00   | 19-Sep-56     | 14.00             |
| 1379   | IN001056C026 | GS15OCT2056C         | 0.00   | 15-Oct-56     | 14.00             |
| 1380   | IN001056C018 | GS22OCT2056C         | 0.00   | 22-Oct-56     | 14.00             |
| 1381   | IN001156C016 | GS06NOV2056C         | 0.00   | 06-Nov-56     | 14.00             |
| 1382   | IN001156C024 | GS25NOV2056C         | 0.00   | 25-Nov-56     | 14.00             |
| 1383   | IN001256C048 | GS12DEC2056C         | 0.00   | 12-Dec-56     | 14.00             |
| 1384   | IN001256C022 | GS15DEC2056C         | 0.00   | 15-Dec-56     | 14.00             |
| 1385   | IN001256C030 | GS16DEC2056C         | 0.00   | 16-Dec-56     | 14.00             |
| 1386   | IN001256C014 | GS17DEC2056C         | 0.00   | 17-Dec-56     | 14.00             |
| 1387   | IN000257C013 | GS22FEB2057C         | 0.00   | 22-Feb-57     | 14.00             |
| 1388   | IN000357C011 | GS15MAR2057C         | 0.00   | 15-Mar-57     | 14.00             |
| 1389   | IN000357C029 | GS19MAR2057C         | 0.00   | 19-Mar-57     | 14.00             |
| 1390   | IN000457C027 | GS15APR2057C         | 0.00   | 15-Apr-57     | 14.00             |
| 1391   | IN000457C019 | GS22APR2057C         | 0.00   | 22-Apr-57     | 14.00             |
| 1392   | IN000557C016 | GS06MAY2057C         | 0.00   | 06-May-57     | 14.00             |
| 1393   | IN000557C024 | GS25MAY2057C         | 0.00   | 25-May-57     | 14.00             |
| 1394   | IN000657C048 | GS12JUN2057C         | 0.00   | 12-Jun-57     | 14.00             |
| 1395   | IN000657C022 | GS15JUN2057C         | 0.00   | 15-Jun-57     | 14.00             |
| 1396   | IN000657C030 | GS16JUN2057C         | 0.00   | 16-Jun-57     | 14.00             |
| 1397   | IN000657C014 | GS17JUN2057C         | 0.00   | 17-Jun-57     | 14.00             |
| 1398   | IN000857C010 | GS22AUG2057C         | 0.00   | 22-Aug-57     | 14.00             |
| 1399   | IN000957C018 | GS15SEP2057C         | 0.00   | 15-Sep-57     | 14.00             |
| 1400   | IN000957C026 | GS19SEP2057C         | 0.00   | 19-Sep-57     | 14.00             |
| 1401   | IN001057C024 | GS15OCT2057C         | 0.00   | 15-Oct-57     | 14.00             |
| 1402   | IN001057C016 | GS22OCT2057C         | 0.00   | 22-Oct-57     | 14.00             |
| 1403   | IN001157C014 | GS06NOV2057C         | 0.00   | 06-Nov-57     | 14.00             |
| 1404   | IN001157C022 | GS25NOV2057C         | 0.00   | 25-Nov-57     | 14.00             |
| 1405   | IN001257C046 | GS12DEC2057C         | 0.00   | 12-Dec-57     | 14.00             |
| 1406   | IN001257C020 | GS15DEC2057C         | 0.00   | 15-Dec-57     | 14.00             |
| 1407   | IN001257C038 | GS16DEC2057C         | 0.00   | 16-Dec-57     | 14.00             |
| 1408   | IN001257C012 | GS17DEC2057C         | 0.00   | 17-Dec-57     | 14.00             |
| 1409   | IN000258C011 | GS22FEB2058C         | 0.00   | 22-Feb-58     | 14.00             |
| 1410   | IN000358C019 | GS15MAR2058C         | 0.00   | 15-Mar-58     | 14.00             |
| 1411   | IN000358C027 | GS19MAR2058C         | 0.00   | 19-Mar-58     | 14.00             |
| 1412   | IN000458C025 | GS15APR2058C         | 0.00   | 15-Apr-58     | 14.00             |
| 1413   | IN000458C017 | GS22APR2058C         | 0.00   | 22-Apr-58     | 14.00             |
| 1414   | IN000558C014 | GS06MAY2058C         | 0.00   | 06-May-58     | 14.00             |
| 1415   | IN000558C022 | GS25MAY2058C         | 0.00   | 25-May-58     | 14.00             |
| 1416   | IN000658C046 | GS12JUN2058C         | 0.00   | 12-Jun-58     | 14.00             |
| 1417   | IN000658C020 | GS15JUN2058C         | 0.00   | 15-Jun-58     | 14.00             |
| 1418   | IN000658C038 | GS16JUN2058C         | 0.00   | 16-Jun-58     | 14.00             |
| 1419   | IN000658C012 | GS17JUN2058C         | 0.00   | 17-Jun-58     | 14.00             |
| 1420   | IN000858C018 | GS22AUG2058C         | 0.00   | 22-Aug-58     | 14.00             |
| 1421   | IN000958C016 | GS15SEP2058C         | 0.00   | 15-Sep-58     | 14.00             |
| 1422   | IN000958C024 | GS19SEP2058C         | 0.00   | 19-Sep-58     | 14.00             |
| 1423   | IN001058C022 | GS15OCT2058C         | 0.00   | 15-Oct-58     | 14.00             |
| 1424   | IN001058C014 | GS22OCT2058C         | 0.00   | 22-Oct-58     | 14.00             |
| 1425   | IN001158C012 | GS06NOV2058C         | 0.00   | 06-Nov-58     | 14.00             |
| 1426   | IN001158C020 | GS25NOV2058C         | 0.00   | 25-Nov-58     | 14.00             |
| 1427   | IN001258C044 | GS12DEC2058C         | 0.00   | 12-Dec-58     | 14.00             |
| 1428   | IN001258C028 | GS15DEC2058C         | 0.00   | 15-Dec-58     | 14.00             |
| 1429   | IN001258C036 | GS16DEC2058C         | 0.00   | 16-Dec-58     | 14.00             |
| 1430   | IN001258C010 | GS17DEC2058C         | 0.00   | 17-Dec-58     | 14.00             |
| 1431   | IN000259C019 | GS22FEB2059C         | 0.00   | 22-Feb-59     | 14.00             |
| 1432   | IN000359C017 | GS15MAR2059C         | 0.00   | 15-Mar-59     | 14.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1433   | IN000359C025 | GS19MAR2059C         | 0.00   | 19-Mar-59     | 14.00             |
| 1434   | IN000459C023 | GS15APR2059C         | 0.00   | 15-Apr-59     | 14.00             |
| 1435   | IN000459C015 | GS22APR2059C         | 0.00   | 22-Apr-59     | 14.00             |
| 1436   | IN000559C012 | GS06MAY2059C         | 0.00   | 06-May-59     | 14.00             |
| 1437   | IN000559C020 | GS25MAY2059C         | 0.00   | 25-May-59     | 14.00             |
| 1438   | IN000659C044 | GS12JUN2059C         | 0.00   | 12-Jun-59     | 14.00             |
| 1439   | IN000659C028 | GS15JUN2059C         | 0.00   | 15-Jun-59     | 14.00             |
| 1440   | IN000659C036 | GS16JUN2059C         | 0.00   | 16-Jun-59     | 14.00             |
| 1441   | IN0020190057 | 7.63% GS 2059        | 7.63   | 17-Jun-59     | 8.00              |
| 1442   | IN000659P012 | 7.63%%GS17JUN2059P   | 0.00   | 17-Jun-59     | 14.00             |
| 1443   | IN000659C010 | GS17JUN2059C         | 0.00   | 17-Jun-59     | 14.00             |
| 1444   | IN000859C016 | GS22AUG2059C         | 0.00   | 22-Aug-59     | 14.00             |
| 1445   | IN000959C014 | GS15SEP2059C         | 0.00   | 15-Sep-59     | 14.00             |
| 1446   | IN000959C022 | GS19SEP2059C         | 0.00   | 19-Sep-59     | 14.00             |
| 1447   | IN001059C020 | GS15OCT2059C         | 0.00   | 15-Oct-59     | 14.00             |
| 1448   | IN001059C012 | GS22OCT2059C         | 0.00   | 22-Oct-59     | 14.00             |
| 1449   | IN001159C010 | GS06NOV2059C         | 0.00   | 06-Nov-59     | 14.00             |
| 1450   | IN001159C028 | GS25NOV2059C         | 0.00   | 25-Nov-59     | 14.00             |
| 1451   | IN001259C034 | GS12DEC2059C         | 0.00   | 12-Dec-59     | 14.00             |
| 1452   | IN001259C018 | GS15DEC2059C         | 0.00   | 15-Dec-59     | 14.00             |
| 1453   | IN001259C026 | GS16DEC2059C         | 0.00   | 16-Dec-59     | 14.00             |
| 1454   | IN000260C017 | GS22FEB2060C         | 0.00   | 22-Feb-60     | 14.00             |
| 1455   | IN000360C015 | GS15MAR2060C         | 0.00   | 15-Mar-60     | 14.00             |
| 1456   | IN000360C023 | GS19MAR2060C         | 0.00   | 19-Mar-60     | 14.00             |
| 1457   | IN000460C021 | GS15APR2060C         | 0.00   | 15-Apr-60     | 14.00             |
| 1458   | IN000460C013 | GS22APR2060C         | 0.00   | 22-Apr-60     | 14.00             |
| 1459   | IN000560C010 | GS06MAY2060C         | 0.00   | 06-May-60     | 14.00             |
| 1460   | IN000560C028 | GS25MAY2060C         | 0.00   | 25-May-60     | 14.00             |
| 1461   | IN000660C034 | GS12JUN2060C         | 0.00   | 12-Jun-60     | 14.00             |
| 1462   | IN000660C018 | GS15JUN2060C         | 0.00   | 15-Jun-60     | 14.00             |
| 1463   | IN000660C026 | GS16JUN2060C         | 0.00   | 16-Jun-60     | 14.00             |
| 1464   | IN000860C014 | GS22AUG2060C         | 0.00   | 22-Aug-60     | 14.00             |
| 1465   | IN0020200039 | 7.19% GS 2060        | 7.19   | 15-Sep-60     | 8.00              |
| 1466   | IN000960C012 | GS15SEP2060C         | 0.00   | 15-Sep-60     | 14.00             |
| 1467   | IN000960P014 | 7.19%%GS15SEP2060P   | 0.00   | 15-Sep-60     | 14.00             |
| 1468   | IN000960C020 | GS19SEP2060C         | 0.00   | 19-Sep-60     | 14.00             |
| 1469   | IN001060C028 | GS15OCT2060C         | 0.00   | 15-Oct-60     | 14.00             |
| 1470   | IN001060C010 | GS22OCT2060C         | 0.00   | 22-Oct-60     | 14.00             |
| 1471   | IN001160C018 | GS06NOV2060C         | 0.00   | 06-Nov-60     | 14.00             |
| 1472   | IN001160C026 | GS25NOV2060C         | 0.00   | 25-Nov-60     | 14.00             |
| 1473   | IN001260C032 | GS12DEC2060C         | 0.00   | 12-Dec-60     | 14.00             |
| 1474   | IN001260P018 | 6.8%%GS15DEC2060P    | 0.00   | 15-Dec-60     | 14.00             |
| 1475   | IN001260C016 | GS15DEC2060C         | 0.00   | 15-Dec-60     | 14.00             |
| 1476   | IN0020200187 | 6.80% GS 2060        | 6.80   | 15-Dec-60     | 6.00              |
| 1477   | IN001260C024 | GS16DEC2060C         | 0.00   | 16-Dec-60     | 14.00             |
| 1478   | IN000261C015 | GS22FEB2061C         | 0.00   | 22-Feb-61     | 14.00             |
| 1479   | IN000261P017 | 6.76%%GS22FEB2061P   | 0.00   | 22-Feb-61     | 14.00             |
| 1480   | IN0020200401 | 6.76% GS 2061        | 6.76   | 22-Feb-61     | 4.00              |
| 1481   | IN000361C013 | GS19MAR2061C         | 0.00   | 19-Mar-61     | 14.00             |
| 1482   | IN000461C029 | GS15APR2061C         | 0.00   | 15-Apr-61     | 14.00             |
| 1483   | IN000461C011 | GS22APR2061C         | 0.00   | 22-Apr-61     | 14.00             |
| 1484   | IN000561C018 | GS06MAY2061C         | 0.00   | 06-May-61     | 14.00             |
| 1485   | IN000561C026 | GS25MAY2061C         | 0.00   | 25-May-61     | 14.00             |
| 1486   | IN000661C024 | GS12JUN2061C         | 0.00   | 12-Jun-61     | 14.00             |
| 1487   | IN000661C016 | GS16JUN2061C         | 0.00   | 16-Jun-61     | 14.00             |
| 1488   | IN000961C010 | GS19SEP2061C         | 0.00   | 19-Sep-61     | 14.00             |
| 1489   | IN001061C026 | GS15OCT2061C         | 0.00   | 15-Oct-61     | 14.00             |
| 1490   | IN001061C018 | GS22OCT2061C         | 0.00   | 22-Oct-61     | 14.00             |
| 1491   | IN001161C016 | GS06NOV2061C         | 0.00   | 06-Nov-61     | 14.00             |
| 1492   | IN001161C024 | GS25NOV2061C         | 0.00   | 25-Nov-61     | 14.00             |
| 1493   | IN001261C022 | GS12DEC2061C         | 0.00   | 12-Dec-61     | 14.00             |
| 1494   | IN0020210202 | 6.95% GS 2061        | 6.95   | 16-Dec-61     | 6.00              |
| 1495   | IN001261C014 | GS16DEC2061C         | 0.00   | 16-Dec-61     | 14.00             |
| 1496   | IN001261P016 | 6.95%%GS16DEC2061P   | 0.00   | 16-Dec-61     | 14.00             |
| 1497   | IN000362C011 | GS19MAR2062C         | 0.00   | 19-Mar-62     | 14.00             |
| 1498   | IN000462C027 | GS15APR2062C         | 0.00   | 15-Apr-62     | 14.00             |
| 1499   | IN000462C019 | GS22APR2062C         | 0.00   | 22-Apr-62     | 14.00             |
| 1500   | IN000562C016 | GS06MAY2062C         | 0.00   | 06-May-62     | 14.00             |
| 1501   | IN000562C024 | GS25MAY2062C         | 0.00   | 25-May-62     | 14.00             |
| 1502   | IN000662C014 | GS12JUN2062C         | 0.00   | 12-Jun-62     | 14.00             |
| 1503   | IN0020220094 | 7.40% GS 2062        | 7.40   | 19-Sep-62     | 8.00              |
| 1504   | IN000962P010 | 7.4%%GS19SEP2062P    | 0.00   | 19-Sep-62     | 14.00             |
| 1505   | IN000962C018 | GS19SEP2062C         | 0.00   | 19-Sep-62     | 14.00             |
| 1506   | IN001062C024 | GS15OCT2062C         | 0.00   | 15-Oct-62     | 14.00             |
| 1507   | IN001062C016 | GS22OCT2062C         | 0.00   | 22-Oct-62     | 14.00             |
| 1508   | IN001162C014 | GS06NOV2062C         | 0.00   | 06-Nov-62     | 14.00             |
| 1509   | IN001162C022 | GS25NOV2062C         | 0.00   | 25-Nov-62     | 14.00             |
| 1510   | IN001262C012 | GS12DEC2062C         | 0.00   | 12-Dec-62     | 14.00             |
| 1511   | IN000463C025 | GS15APR2063C         | 0.00   | 15-Apr-63     | 14.00             |
| 1512   | IN000463C017 | GS22APR2063C         | 0.00   | 22-Apr-63     | 14.00             |
| 1513   | IN000563C014 | GS06MAY2063C         | 0.00   | 06-May-63     | 14.00             |
| 1514   | IN000563C022 | GS25MAY2063C         | 0.00   | 25-May-63     | 14.00             |
| 1515   | IN000663C012 | GS12JUN2063C         | 0.00   | 12-Jun-63     | 14.00             |
| 1516   | IN000663P014 | 7.25%GS12JUN2063P    | 0.00   | 12-Jun-63     | 14.00             |

| Sr. No | ISIN No.     | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|--------|--------------|----------------------|--------|---------------|-------------------|
| 1517   | IN0020230044 | 7.25% GS 2063        | 7.25   | 12-Jun-63     | 6.00              |
| 1518   | IN001063C022 | GS15OCT2063C         | 0.00   | 15-Oct-63     | 14.00             |
| 1519   | IN001063C014 | GS22OCT2063C         | 0.00   | 22-Oct-63     | 14.00             |
| 1520   | IN001163C012 | GS06NOV2063C         | 0.00   | 06-Nov-63     | 14.00             |
| 1521   | IN001163C020 | GS25NOV2063C         | 0.00   | 25-Nov-63     | 14.00             |
| 1522   | IN000464C023 | GS15APR2064C         | 0.00   | 15-Apr-64     | 14.00             |
| 1523   | IN0020240035 | 7.34% GS 2064        | 7.34   | 22-Apr-64     | 4.00              |
| 1524   | IN000464C015 | GS22APR2064C         | 0.00   | 22-Apr-64     | 14.00             |
| 1525   | IN000464P017 | 7.34%GS22APR2064P    | 0.00   | 22-Apr-64     | 14.00             |
| 1526   | IN000564C012 | GS06MAY2064C         | 0.00   | 06-May-64     | 14.00             |
| 1527   | IN000564C020 | GS25MAY2064C         | 0.00   | 25-May-64     | 14.00             |
| 1528   | IN001064C012 | GS15OCT2064C         | 0.00   | 15-Oct-64     | 14.00             |
| 1529   | IN001164C010 | GS06NOV2064C         | 0.00   | 06-Nov-64     | 14.00             |
| 1530   | IN001164C028 | GS25NOV2064C         | 0.00   | 25-Nov-64     | 14.00             |
| 1531   | IN000465P014 | 6.9%GS15APR2065P     | 0.00   | 15-Apr-65     | 14.00             |
| 1532   | IN000465C012 | GS15APR2065C         | 0.00   | 15-Apr-65     | 14.00             |
| 1533   | IN0020250018 | 6.90% GS 2065        | 6.90   | 15-Apr-65     | 4.00              |
| 1534   | IN000565C019 | GS06MAY2065C         | 0.00   | 06-May-65     | 14.00             |
| 1535   | IN000565C027 | GS25MAY2065C         | 0.00   | 25-May-65     | 14.00             |
| 1536   | IN001165C017 | GS06NOV2065C         | 0.00   | 06-Nov-65     | 14.00             |
| 1537   | IN001165C025 | GS25NOV2065C         | 0.00   | 25-Nov-65     | 14.00             |
| 1538   | IN000566C017 | GS06MAY2066C         | 0.00   | 06-May-66     | 14.00             |
| 1539   | IN000566C025 | GS25MAY2066C         | 0.00   | 25-May-66     | 14.00             |
| 1540   | IN001166C015 | GS06NOV2066C         | 0.00   | 06-Nov-66     | 14.00             |
| 1541   | IN001166C023 | GS25NOV2066C         | 0.00   | 25-Nov-66     | 14.00             |
| 1542   | IN000567C015 | GS06MAY2067C         | 0.00   | 06-May-67     | 15.00             |
| 1543   | IN000567C023 | GS25MAY2067C         | 0.00   | 25-May-67     | 15.00             |
| 1544   | IN001167C013 | GS06NOV2067C         | 0.00   | 06-Nov-67     | 15.00             |
| 1545   | IN001167C021 | GS25NOV2067C         | 0.00   | 25-Nov-67     | 15.00             |
| 1546   | IN000568C013 | GS06MAY2068C         | 0.00   | 06-May-68     | 16.00             |
| 1547   | IN000568C021 | GS25MAY2068C         | 0.00   | 25-May-68     | 16.00             |
| 1548   | IN001168C011 | GS06NOV2068C         | 0.00   | 06-Nov-68     | 16.00             |
| 1549   | IN001168C029 | GS25NOV2068C         | 0.00   | 25-Nov-68     | 16.00             |
| 1550   | IN000569C011 | GS06MAY2069C         | 0.00   | 06-May-69     | 17.00             |
| 1551   | IN000569C029 | GS25MAY2069C         | 0.00   | 25-May-69     | 17.00             |
| 1552   | IN001169C019 | GS06NOV2069C         | 0.00   | 06-Nov-69     | 17.00             |
| 1553   | IN001169C027 | GS25NOV2069C         | 0.00   | 25-Nov-69     | 17.00             |
| 1554   | IN000570C019 | GS06MAY2070C         | 0.00   | 06-May-70     | 17.00             |
| 1555   | IN000570C027 | GS25MAY2070C         | 0.00   | 25-May-70     | 17.00             |
| 1556   | IN001170C017 | GS06NOV2070C         | 0.00   | 06-Nov-70     | 17.00             |
| 1557   | IN001170C025 | GS25NOV2070C         | 0.00   | 25-Nov-70     | 17.00             |
| 1558   | IN000571C017 | GS06MAY2071C         | 0.00   | 06-May-71     | 18.00             |
| 1559   | IN000571C025 | GS25MAY2071C         | 0.00   | 25-May-71     | 18.00             |
| 1560   | IN001171C015 | GS06NOV2071C         | 0.00   | 06-Nov-71     | 18.00             |
| 1561   | IN001171C023 | GS25NOV2071C         | 0.00   | 25-Nov-71     | 18.00             |
| 1562   | IN000572C015 | GS06MAY2072C         | 0.00   | 06-May-72     | 18.00             |
| 1563   | IN000572C023 | GS25MAY2072C         | 0.00   | 25-May-72     | 18.00             |
| 1564   | IN001172C013 | GS06NOV2072C         | 0.00   | 06-Nov-72     | 18.00             |
| 1565   | IN001172C021 | GS25NOV2072C         | 0.00   | 25-Nov-72     | 18.00             |
| 1566   | IN000573C013 | GS06MAY2073C         | 0.00   | 06-May-73     | 18.00             |
| 1567   | IN000573C021 | GS25MAY2073C         | 0.00   | 25-May-73     | 18.00             |
| 1568   | IN0020230127 | 7.46% GS 2073        | 7.46   | 06-Nov-73     | 6.00              |
| 1569   | IN001173C011 | GS06NOV2073C         | 0.00   | 06-Nov-73     | 18.00             |
| 1570   | IN001173P013 | 7.46%GS06NOV2073P    | 0.00   | 06-Nov-73     | 18.00             |
| 1571   | IN001173C029 | GS25NOV2073C         | 0.00   | 25-Nov-73     | 18.00             |
| 1572   | IN000574C011 | GS25MAY2074C         | 0.00   | 25-May-74     | 18.00             |
| 1573   | IN0020240142 | 7.09% GS 2074        | 7.09   | 25-Nov-74     | 4.00              |
| 1574   | IN001174C019 | GS25NOV2074C         | 0.00   | 25-Nov-74     | 18.00             |
| 1575   | IN001174P011 | 7.09%GS25NOV2074P    | 0.00   | 25-Nov-74     | 18.00             |