



## Notification

### Default Fund (DF)

Securities (SEC-DF) , Tri-party repo (TPR-DF) , Forex Settlement DF , Forex Forwards DF  
& Rupee IRS Derivative DF (Mibor & M-Mifor) & Fx-Options

#### Eligible Securities for Contribution towards Default Fund & Haircut Rates

No. RMD/DF/ES&H/25/68

09-Mar-26

Further to our notification no. RMD/DF/ES&H/25/67 dated 02nd Mar'26, based on the monthly analysis there are changes in haircut rate of certain securities (marked with \$) to be effective from EOD of **10-Mar-26** and undermentioned securities are added to list of securities eligible for contribution towards aforesaid default funds.

#### Newly issued securities w.e.f. 09/Mar/2026

Sr. No.	ISIN	Description	Coupon	Maturity	Hair Cut (%)
1	IN002025X497	11/06/2026 MATURING 91 DTB	-	11-Jun-26	1.00
2	IN002025Y495	10/09/2026 MATURING 182 DTB	-	10-Sep-26	1.00
3	IN002025Z492	11/03/2027 MATURING 364 DTB	-	11-Mar-27	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	IN002024Z487	12/03/2026 MATURING 364 DTB	-	12-Mar-26	1.00
2	IN002025Y248	12/03/2026 MATURING 182 DTB	-	12-Mar-26	1.00
3	IN002025X372	12/03/2026 MATURING 91 DTB	-	12-Mar-26	1.00
4	IN002024Z495	19/03/2026 MATURING 364 DTB	-	19-Mar-26	1.00
5	IN002025X380	19/03/2026 MATURING 91 DTB	-	19-Mar-26	1.00
6	IN002025Y255	19/03/2026 MATURING 182 DTB	-	19-Mar-26	1.00
7	IN002024Z503	26/03/2026 MATURING 364 DTB	-	26-Mar-26	1.00
8	IN002025Y263	26/03/2026 MATURING 182 DTB	-	26-Mar-26	1.00
9	IN002025X398	27/03/2026 MATURING 91 DTB	-	27-Mar-26	1.00
10	IN002025Z013	02/04/2026 MATURING 364 DTB	-	02-Apr-26	1.00
11	IN002025Y271	03/04/2026 MATURING 182 DTB	-	03-Apr-26	1.00
12	IN002025Y289	09/04/2026 MATURING 182 DTB	-	09-Apr-26	1.00
13	IN002025X406	09/04/2026 MATURING 91 DTB	-	09-Apr-26	1.00
14	IN002025Z021	10/04/2026 MATURING 364 DTB	-	10-Apr-26	1.00
15	IN002025Z039	16/04/2026 MATURING 364 DTB	-	16-Apr-26	1.00
16	IN002025Y297	16/04/2026 MATURING 182 DTB	-	16-Apr-26	1.00
17	IN002025X414	17/04/2026 MATURING 91 DTB	-	17-Apr-26	1.00
18	IN002025Z047	23/04/2026 MATURING 364 DTB	-	23-Apr-26	1.00
19	IN002025X422	23/04/2026 MATURING 91 DTB	-	23-Apr-26	1.00
20	IN002025Y305	24/04/2026 MATURING 182 DTB	-	24-Apr-26	1.00
21	IN002025Y313	30/04/2026 MATURING 182 DTB	-	30-Apr-26	1.00
22	IN002025X430	30/04/2026 MATURING 91 DTB	-	30-Apr-26	1.00
23	IN002025Z054	01/05/2026 MATURING 364 DTB	-	01-May-26	1.00
24	IN002025Z062	07/05/2026 MATURING 364 DTB	-	07-May-26	1.00
25	IN002025X448	07/05/2026 MATURING 91 DTB	-	07-May-26	1.00
26	IN002025Y321	08/05/2026 MATURING 182 DTB	-	08-May-26	1.00
27	IN002025X455	14/05/2026 MATURING 91 DTB	-	14-May-26	1.00
28	IN002025Z070	14/05/2026 MATURING 364 DTB	-	14-May-26	1.00
29	IN002025Y339	14/05/2026 MATURING 182 DTB	-	14-May-26	1.00
30	IN002025Z088	21/05/2026 MATURING 364 DTB	-	21-May-26	1.00
31	IN002025Y347	21/05/2026 MATURING 182 DTB	-	21-May-26	1.00
32	IN002025X463	22/05/2026 MATURING 91 DTB	-	22-May-26	1.00
33	IN002025X471	28/05/2026 MATURING 91 DTB	-	28-May-26	1.00
34	IN002025Z096	28/05/2026 MATURING 364 DTB	-	28-May-26	1.00
35	IN002025Y354	28/05/2026 MATURING 182 DTB	-	28-May-26	1.00
36	IN002025X489	04/06/2026 MATURING 91 DTB	-	04-Jun-26	1.00
37	IN002025Z104	04/06/2026 MATURING 364 DTB	-	04-Jun-26	1.00
38	IN002025Y362	04/06/2026 MATURING 182 DTB	-	04-Jun-26	1.00
39	IN002025X497	11/06/2026 MATURING 91 DTB	-	11-Jun-26	1.00
40	IN002025Z112	11/06/2026 MATURING 364 DTB	-	11-Jun-26	1.00
41	IN002025Y370	11/06/2026 MATURING 182 DTB	-	11-Jun-26	1.00
42	IN002025Z120	18/06/2026 MATURING 364 DTB	-	18-Jun-26	1.00
43	IN002025Y388	18/06/2026 MATURING 182 DTB	-	18-Jun-26	1.00
44	IN002025Z138	25/06/2026 MATURING 364 DTB	-	25-Jun-26	1.00
45	IN002025Y396	26/06/2026 MATURING 182 DTB	-	26-Jun-26	1.00
46	IN002025Z146	02/07/2026 MATURING 364 DTB	-	02-Jul-26	1.00
47	IN002025Z153	09/07/2026 MATURING 364 DTB	-	09-Jul-26	1.00
48	IN002025Y404	09/07/2026 MATURING 182 DTB	-	09-Jul-26	1.00
49	IN002025Z161	16/07/2026 MATURING 364 DTB	-	16-Jul-26	1.00
50	IN002025Y412	17/07/2026 MATURING 182 DTB	-	17-Jul-26	1.00
51	IN002025Z179	23/07/2026 MATURING 364 DTB	-	23-Jul-26	1.00
52	IN002025Y420	23/07/2026 MATURING 182 DTB	-	23-Jul-26	1.00
53	IN002025Z187	30/07/2026 MATURING 364 DTB	-	30-Jul-26	1.00
54	IN002025Y438	30/07/2026 MATURING 182 DTB	-	30-Jul-26	1.00
55	IN002025Z195	06/08/2026 MATURING 364 DTB	-	06-Aug-26	1.00

56	IN002025Y446	06/08/2026 MATURING 182 DTB	-	06-Aug-26	1.00
57	IN002025Y453	13/08/2026 MATURING 182 DTB	-	13-Aug-26	1.00
58	IN002025Z203	13/08/2026 MATURING 364 DTB	-	13-Aug-26	1.00
59	IN002025Z211	20/08/2026 MATURING 364 DTB	-	20-Aug-26	1.00
60	IN002025Y461	21/08/2026 MATURING 182 DTB	-	21-Aug-26	1.00
61	IN002025Y479	27/08/2026 MATURING 182 DTB	-	27-Aug-26	1.00
62	IN002025Z229	28/08/2026 MATURING 364 DTB	-	28-Aug-26	1.00
63	IN002025Y487	03/09/2026 MATURING 182 DTB	-	03-Sep-26	1.00
64	IN002025Z237	03/09/2026 MATURING 364 DTB	-	03-Sep-26	1.00
65	IN002025Y495	10/09/2026 MATURING 182 DTB	-	10-Sep-26	1.00
66	IN002025Z245	10/09/2026 MATURING 364 DTB	-	10-Sep-26	1.00
67	IN002025Z252	17/09/2026 MATURING 364 DTB	-	17-Sep-26	1.00
68	IN002025Z260	24/09/2026 MATURING 364 DTB	-	24-Sep-26	1.00
69	IN002025Z278	02/10/2026 MATURING 364 DTB	-	02-Oct-26	1.00
70	IN002025Z286	08/10/2026 MATURING 364 DTB	-	08-Oct-26	1.00
71	IN002025Z294	15/10/2026 MATURING 364 DTB	-	15-Oct-26	1.00
72	IN002025Z302	23/10/2026 MATURING 364 DTB	-	23-Oct-26	1.00
73	IN002025Z310	29/10/2026 MATURING 364 DTB	-	29-Oct-26	1.00
74	IN002025Z328	06/11/2026 MATURING 364 DTB	-	06-Nov-26	1.00
75	IN002025Z336	12/11/2026 MATURING 364 DTB	-	12-Nov-26	1.00
76	IN002025Z344	19/11/2026 MATURING 364 DTB	-	19-Nov-26	1.00
77	IN002025Z351	26/11/2026 MATURING 364 DTB	-	26-Nov-26	1.00
78	IN002025Z369	03/12/2026 MATURING 364 DTB	-	03-Dec-26	1.00
79	IN002025Z377	10/12/2026 MATURING 364 DTB	-	10-Dec-26	1.00
80	IN002025Z385	17/12/2026 MATURING 364 DTB	-	17-Dec-26	1.00
81	IN002025Z393	25/12/2026 MATURING 364 DTB	-	25-Dec-26	1.00
82	IN002025Z401	07/01/2027 MATURING 364 DTB	-	07-Jan-27	1.00
83	IN002025Z419	15/01/2027 MATURING 364 DTB	-	15-Jan-27	1.00
84	IN002025Z427	21/01/2027 MATURING 364 DTB	-	21-Jan-27	1.00
85	IN002025Z435	28/01/2027 MATURING 364 DTB	-	28-Jan-27	1.00
86	IN002025Z443	04/02/2027 MATURING 364 DTB	-	04-Feb-27	1.00
87	IN002025Z450	11/02/2027 MATURING 364 DTB	-	11-Feb-27	1.00
88	IN002025Z468	19/02/2027 MATURING 364 DTB	-	19-Feb-27	1.00
89	IN002025Z476	25/02/2027 MATURING 364 DTB	-	25-Feb-27	1.00
90	IN002025Z484	04/03/2027 MATURING 364 DTB	-	04-Mar-27	1.00
91	IN002025Z492	11/03/2027 MATURING 364 DTB	-	11-Mar-27	1.00

**B. Government of India Securities**

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	1.00	1.00
2	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	1.00	1.00
3	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	1.00	1.00
4	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	1.00	1.00
5	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	1.00	1.00
6	IN000426C022	GS10APR2026C	0.00	10-Apr-26	1.00	1.00
7	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	1.00	1.00
8	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	1.00	1.00
9	IN000426C030	GS12APR2026C	0.00	12-Apr-26	1.00	1.00
10	IN000426C055	GS15APR2026C	0.00	15-Apr-26	1.00	1.00
11	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	1.00	1.00
12	IN000426C048	GS22APR2026C	0.00	22-Apr-26	1.00	1.00
13	IN000426C014	GS26APR2026C	0.00	26-Apr-26	1.00	1.00
14	IN000526C029	GS06MAY2026C	0.00	06-May-26	1.00	1.00
15	IN000526C011	GS10MAY2026C	0.00	10-May-26	1.00	1.00
16	IN000526C037	GS25MAY2026C	0.00	25-May-26	1.00	1.00
17	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	1.00	1.00
18	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	1.00	1.00
19	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	1.00	1.00
20	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	1.00	1.00
21	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	1.00	1.00
22	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	1.00	1.00
23	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	1.00	1.00
24	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	1.00	1.00
25	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	1.00	1.00
26	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	1.00	1.00
27	IN0020120039	8.33% GOVT.STOCK 2026	8.33	09-Jul-26	1.00	1.00
28	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	1.00	1.00
29	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	1.00	1.00
30	IN000726C033	GS27JUL2026C	0.00	27-Jul-26	1.00	1.00
31	IN000826C031	GS05AUG2026C	0.00	05-Aug-26	1.00	1.00
32	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	1.00	1.00
33	IN000826C049	GS18AUG2026C	0.00	18-Aug-26	1.00	1.00
34	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	1.00	1.00
35	IN0020160035	6.97% GS 2026	6.97	06-Sep-26	2.00	2.00
36	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	1.00	1.00
37	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	1.00	1.00
38	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	1.00	1.00
39	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	2.00	2.00
40	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	1.00	1.00
41	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	1.00	1.00
42	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	1.00	1.00
43	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	1.00	1.00
44	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	1.00	1.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
45	IN001026C045	GS15OCT2026C	0.00	15-Oct-26	1.00	1.00
46	IN001026C037	GS22OCT2026C	0.00	22-Oct-26	1.00	1.00
47	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	1.00	1.00
48	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	2.00	2.00
49	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	1.00	1.00
50	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	1.00	1.00
51	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	2.00	2.00
52	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	2.00	2.00
53	IN001126C035	GS25NOV2026C	0.00	25-Nov-26	1.00	1.00
54	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	1.00	1.00
55	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	1.00	1.00
56	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	1.00	1.00
57	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	1.00	1.00
58	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	1.00	1.00
59	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	1.00	1.00
60	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	1.00	1.00
61	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	1.00	1.00
62	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	1.00	1.00
63	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	1.00	1.00
64	IN000127C026	GS27JAN2027C	0.00	27-Jan-27	1.00	1.00
65	IN000227C032	GS05FEB2027C \$	0.00	05-Feb-27	3.00	1.00
66	IN000227C016	GS10FEB2027C \$	0.00	10-Feb-27	3.00	1.00
67	IN0020060078	8.24% GOVT.STOCK 2027 \$	8.24	15-Feb-27	4.00	2.00
68	IN000227C040	GS18FEB2027C \$	0.00	18-Feb-27	3.00	1.00
69	IN000227C024	GS22FEB2027C \$	0.00	22-Feb-27	3.00	1.00
70	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	3.00	3.00
71	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	3.00	3.00
72	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	3.00	3.00
73	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	3.00	3.00
74	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	3.00	3.00
75	IN000427C020	GS10APR2027C	0.00	10-Apr-27	3.00	3.00
76	IN000427C046	GS15APR2027C	0.00	15-Apr-27	3.00	3.00
77	IN000427C038	GS22APR2027C	0.00	22-Apr-27	3.00	3.00
78	IN000427C012	GS26APR2027C	0.00	26-Apr-27	3.00	3.00
79	IN000527C027	GS06MAY2027C	0.00	06-May-27	3.00	3.00
80	IN000527C019	GS10MAY2027C	0.00	10-May-27	3.00	3.00
81	IN0020170026	6.79% GS 2027 \$	6.79	15-May-27	3.00	4.00
82	IN000527C035	GS25MAY2027C	0.00	25-May-27	3.00	3.00
83	IN0020240043	7.02% GS 2027	7.02	27-May-27	4.00	4.00
84	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	3.00	3.00
85	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	3.00	3.00
86	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	3.00	3.00
87	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	3.00	3.00
88	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	3.00	3.00
89	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	3.00	3.00
90	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	3.00	3.00
91	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	3.00	3.00
92	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	3.00	3.00
93	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	3.00	3.00
94	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	3.00	3.00
95	IN000727C023	GS27JUL2027C	0.00	27-Jul-27	3.00	3.00
96	IN0020070036	8.26% GOVT.STOCK 2027	8.26	02-Aug-27	4.00	4.00
97	IN000827C039	GS05AUG2027C	0.00	05-Aug-27	3.00	3.00
98	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	3.00	3.00
99	IN000827C047	GS18AUG2027C	0.00	18-Aug-27	3.00	3.00
100	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	3.00	3.00
101	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	3.00	3.00
102	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	3.00	3.00
103	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	3.00	3.00
104	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	3.00	3.00
105	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	3.00	3.00
106	IN0020070069	8.28% GOVT.STOCK 2027 \$	8.28	21-Sep-27	3.00	4.00
107	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	3.00	3.00
108	IN001027C043	GS15OCT2027C	0.00	15-Oct-27	3.00	3.00
109	IN001027C035	GS22OCT2027C	0.00	22-Oct-27	3.00	3.00
110	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	3.00	3.00
111	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	3.00	3.00
112	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	3.00	3.00
113	IN001127C033	GS25NOV2027C	0.00	25-Nov-27	3.00	3.00
114	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	3.00	3.00
115	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	3.00	3.00
116	IN0020240167	6.64% GS 2027	6.64	09-Dec-27	3.00	3.00
117	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	3.00	3.00
118	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	3.00	3.00
119	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	3.00	3.00
120	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	3.00	3.00
121	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	3.00	3.00
122	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	3.00	3.00
123	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	3.00	3.00
124	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	3.00	3.00
125	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	3.00	3.00
126	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	4.00	4.00
127	IN000128C024	GS27JAN2028C	0.00	27-Jan-28	3.00	3.00
128	IN000128P018	7.1%GS27JAN2028P	0.00	27-Jan-28	3.00	3.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
129	IN000228C030	GS05FEB2028C	0.00	05-Feb-28	3.00	3.00
130	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	3.00	3.00
131	IN000228C048	GS18FEB2028C	0.00	18-Feb-28	3.00	3.00
132	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	3.00	3.00
133	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	3.00	3.00
134	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	3.00	3.00
135	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	3.00	3.00
136	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	3.00	3.00
137	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	3.00	3.00
138	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	4.00	4.00
139	IN0020230010	7.06% GS 2028 \$	7.06	10-Apr-28	3.00	2.00
140	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	3.00	3.00
141	IN000428C028	GS10APR2028C	0.00	10-Apr-28	3.00	3.00
142	IN000428C044	GS15APR2028C	0.00	15-Apr-28	3.00	3.00
143	IN000428C036	GS22APR2028C	0.00	22-Apr-28	3.00	3.00
144	IN000428C010	GS26APR2028C	0.00	26-Apr-28	3.00	3.00
145	IN000528C025	GS06MAY2028C	0.00	06-May-28	3.00	3.00
146	IN000528C017	GS10MAY2028C	0.00	10-May-28	3.00	3.00
147	IN000528C033	GS25MAY2028C	0.00	25-May-28	3.00	3.00
148	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	3.00	3.00
149	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	3.00	3.00
150	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	4.00	4.00
151	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	3.00	3.00
152	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	3.00	3.00
153	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	3.00	3.00
154	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	3.00	3.00
155	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	3.00	3.00
156	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	3.00	3.00
157	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	3.00	3.00
158	IN0020250034	5.91% GS 2028 \$	5.91	30-Jun-28	4.00	3.00
159	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	3.00	3.00
160	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	3.00	3.00
161	IN000828C037	GS05AUG2028C	0.00	05-Aug-28	3.00	3.00
162	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	3.00	3.00
163	IN000828C045	GS18AUG2028C	0.00	18-Aug-28	3.00	3.00
164	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	3.00	3.00
165	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	3.00	3.00
166	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	3.00	3.00
167	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	3.00	3.00
168	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	3.00	3.00
169	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	3.00	3.00
170	IN0020210160	GOI FLOATING RATE BOND 2028 \$	5.58	04-Oct-28	5.00	4.00
171	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	3.00	3.00
172	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	3.00	3.00
173	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	3.00	3.00
174	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	3.00	3.00
175	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	3.00	3.00
176	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	3.00	3.00
177	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	3.00	3.00
178	IN0020230143	7.25% GOI SGrB 2028	7.25	13-Nov-28	4.00	4.00
179	IN001128C031	GS25NOV2028C	0.00	25-Nov-28	3.00	3.00
180	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	3.00	3.00
181	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	3.00	3.00
182	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	3.00	3.00
183	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	3.00	3.00
184	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	3.00	3.00
185	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	3.00	3.00
186	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	3.00	3.00
187	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	3.00	3.00
188	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	3.00	3.00
189	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	3.00	3.00
190	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	2.00	2.00
191	IN0020250125	6.03% GS 2029	6.03	27-Jan-29	3.00	3.00
192	IN000229C038	GS05FEB2029C \$	0.00	05-Feb-29	4.00	3.00
193	IN000229C012	GS10FEB2029C \$	0.00	10-Feb-29	4.00	3.00
194	IN000229C046	GS18FEB2029C \$	0.00	18-Feb-29	4.00	3.00
195	IN000229C020	GS22FEB2029C \$	0.00	22-Feb-29	4.00	3.00
196	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	4.00	4.00
197	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	4.00	4.00
198	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	4.00	4.00
199	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	4.00	4.00
200	IN0020150069	7.59% GS 2029 \$	7.59	20-Mar-29	4.00	5.00
201	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	4.00	4.00
202	IN000429C026	GS10APR2029C	0.00	10-Apr-29	4.00	4.00
203	IN000429C042	GS15APR2029C	0.00	15-Apr-29	4.00	4.00
204	IN0020220011	7.10% GS 2029 \$	7.10	18-Apr-29	4.00	3.00
205	IN000429C034	GS22APR2029C	0.00	22-Apr-29	4.00	4.00
206	IN000429C018	GS26APR2029C	0.00	26-Apr-29	4.00	4.00
207	IN000529C023	GS06MAY2029C	0.00	06-May-29	4.00	4.00
208	IN000529C015	GS10MAY2029C	0.00	10-May-29	4.00	4.00
209	IN000529C031	GS25MAY2029C	0.00	25-May-29	4.00	4.00
210	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	4.00	4.00
211	IN0020240050	7.04% GS 2029 \$	7.04	03-Jun-29	4.00	3.00
212	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	4.00	4.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
213	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	4.00	4.00
214	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	4.00	4.00
215	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	4.00	4.00
216	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	4.00	4.00
217	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	4.00	4.00
218	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	4.00	4.00
219	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	4.00	4.00
220	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	4.00	4.00
221	IN000829C035	GS05AUG2029C	0.00	05-Aug-29	4.00	4.00
222	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	4.00	4.00
223	IN000829C043	GS18AUG2029C	0.00	18-Aug-29	4.00	4.00
224	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	4.00	4.00
225	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	4.00	4.00
226	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	4.00	4.00
227	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	4.00	4.00
228	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	4.00	4.00
229	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	4.00	4.00
230	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	4.00	4.00
231	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	4.00	4.00
232	IN001029C049	GS15OCT2029C	0.00	15-Oct-29	4.00	4.00
233	IN001029C031	GS22OCT2029C	0.00	22-Oct-29	4.00	4.00
234	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	4.00	4.00
235	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	4.00	4.00
236	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	4.00	4.00
237	IN001129C039	GS25NOV2029C	0.00	25-Nov-29	4.00	4.00
238	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	4.00	4.00
239	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	4.00	4.00
240	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	4.00	4.00
241	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	4.00	4.00
242	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	4.00	4.00
243	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	4.00	4.00
244	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	4.00	4.00
245	IN0020240183	6.75% GS 2029	6.75	23-Dec-29	4.00	4.00
246	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	4.00	4.00
247	IN0020160118	6.79% GS 2029	6.79	26-Dec-29	4.00	4.00
248	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	4.00	4.00
249	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	4.00	4.00
250	IN000230C036	GS05FEB2030C	0.00	05-Feb-30	4.00	4.00
251	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	4.00	4.00
252	IN000230C044	GS18FEB2030C	0.00	18-Feb-30	4.00	4.00
253	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	4.00	4.00
254	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	4.00	4.00
255	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	4.00	4.00
256	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	4.00	4.00
257	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	5.00	5.00
258	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	4.00	4.00
259	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	4.00	4.00
260	IN000430C024	GS10APR2030C	0.00	10-Apr-30	4.00	4.00
261	IN000430C040	GS15APR2030C	0.00	15-Apr-30	4.00	4.00
262	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	4.00	4.00
263	IN000430C032	GS22APR2030C	0.00	22-Apr-30	4.00	4.00
264	IN000430C016	GS26APR2030C	0.00	26-Apr-30	4.00	4.00
265	IN000530C021	GS06MAY2030C	0.00	06-May-30	4.00	4.00
266	IN0020160019	7.61% GS 2030	7.61	09-May-30	5.00	5.00
267	IN000530C013	GS10MAY2030C	0.00	10-May-30	4.00	4.00
268	IN0020200070	5.79% GS 2030	5.79	11-May-30	4.00	4.00
269	IN000530C039	GS25MAY2030C	0.00	25-May-30	4.00	4.00
270	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	4.00	4.00
271	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	4.00	4.00
272	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	4.00	4.00
273	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	4.00	4.00
274	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	4.00	4.00
275	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	4.00	4.00
276	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	4.00	4.00
277	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	4.00	4.00
278	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	4.00	4.00
279	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	4.00	4.00
280	IN0020250067	6.01% GS 2030	6.01	21-Jul-30	3.00	3.00
281	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	4.00	4.00
282	IN000830C033	GS05AUG2030C	0.00	05-Aug-30	4.00	4.00
283	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	4.00	4.00
284	IN000830C041	GS18AUG2030C	0.00	18-Aug-30	4.00	4.00
285	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	4.00	4.00
286	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	4.00	4.00
287	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	4.00	4.00
288	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	4.00	4.00
289	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	4.00	4.00
290	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	4.00	4.00
291	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	5.00	5.00
292	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	4.00	4.00
293	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	4.00	4.00
294	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	4.00	4.00
295	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	4.00	4.00
296	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	4.00	4.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
297	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	4.00	4.00
298	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	4.00	4.00
299	IN001130C037	GS25NOV2030C	0.00	25-Nov-30	4.00	4.00
300	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	5.00	5.00
301	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	4.00	4.00
302	IN0020110055	8.97% GOVT.STOCK 2030 \$	8.97	05-Dec-30	5.00	4.00
303	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	4.00	4.00
304	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	4.00	4.00
305	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	4.00	4.00
306	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	4.00	4.00
307	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	4.00	4.00
308	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	4.00	4.00
309	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	4.00	4.00
310	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	4.00	4.00
311	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	4.00	4.00
312	IN000231C034	GS05FEB2031C \$	0.00	05-Feb-31	7.00	4.00
313	IN000231C018	GS10FEB2031C \$	0.00	10-Feb-31	7.00	4.00
314	IN0020250141	6.36% GS 2031	6.36	16-Feb-31	3.00	3.00
315	IN000231C042	GS18FEB2031C \$	0.00	18-Feb-31	7.00	4.00
316	IN000231C026	GS22FEB2031C \$	0.00	22-Feb-31	7.00	4.00
317	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	7.00	7.00
318	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	7.00	7.00
319	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	7.00	7.00
320	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	7.00	7.00
321	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	7.00	7.00
322	IN000431C022	GS10APR2031C	0.00	10-Apr-31	7.00	7.00
323	IN000431C048	GS15APR2031C	0.00	15-Apr-31	7.00	7.00
324	IN000431C030	GS22APR2031C	0.00	22-Apr-31	7.00	7.00
325	IN000431C014	GS26APR2031C	0.00	26-Apr-31	7.00	7.00
326	IN000531C029	GS06MAY2031C	0.00	06-May-31	7.00	7.00
327	IN000531C011	GS10MAY2031C	0.00	10-May-31	7.00	7.00
328	IN000531C037	GS25MAY2031C	0.00	25-May-31	7.00	7.00
329	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	7.00	7.00
330	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	7.00	7.00
331	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	7.00	7.00
332	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	7.00	7.00
333	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	7.00	7.00
334	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	7.00	7.00
335	IN0020240076	7.02% GS 2031 \$	7.02	18-Jun-31	3.00	5.00
336	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	7.00	7.00
337	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	7.00	7.00
338	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	7.00	7.00
339	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	7.00	7.00
340	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	5.00	5.00
341	IN000831C031	GS05AUG2031C	0.00	05-Aug-31	7.00	7.00
342	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	7.00	7.00
343	IN000831C049	GS18AUG2031C	0.00	18-Aug-31	7.00	7.00
344	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	7.00	7.00
345	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	7.00	7.00
346	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	7.00	7.00
347	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	7.00	7.00
348	IN0020170042	6.68% GS 2031 \$	6.68	17-Sep-31	5.00	6.00
349	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	7.00	7.00
350	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	7.00	7.00
351	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	7.00	7.00
352	IN001031C045	GS15OCT2031C	0.00	15-Oct-31	7.00	7.00
353	IN001031C037	GS22OCT2031C	0.00	22-Oct-31	7.00	7.00
354	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	7.00	7.00
355	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	7.00	7.00
356	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	7.00	7.00
357	IN001131C035	GS25NOV2031C	0.00	25-Nov-31	7.00	7.00
358	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	7.00	7.00
359	IN0020180041	GOI FLOATING RATE BOND 2031	5.52	07-Dec-31	9.00	9.00
360	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	7.00	7.00
361	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	7.00	7.00
362	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	7.00	7.00
363	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	7.00	7.00
364	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	7.00	7.00
365	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	7.00	7.00
366	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	7.00	7.00
367	IN0020240191	6.79% GS 2031	6.79	30-Dec-31	5.00	5.00
368	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	7.00	7.00
369	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	7.00	7.00
370	IN0020210244	6.54% GS 2032 \$	6.54	17-Jan-32	3.00	5.00
371	IN000232C032	GS05FEB2032C	0.00	05-Feb-32	7.00	7.00
372	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	7.00	7.00
373	IN0020060086	8.28% GOVT.STOCK 2032	8.28	15-Feb-32	6.00	6.00
374	IN000232C040	GS18FEB2032C	0.00	18-Feb-32	7.00	7.00
375	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	7.00	7.00
376	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	7.00	7.00
377	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	7.00	7.00
378	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	7.00	7.00
379	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	7.00	7.00
380	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
381	IN000432C020	GS10APR2032C	0.00	10-Apr-32	7.00	7.00
382	IN000432C046	GS15APR2032C	0.00	15-Apr-32	7.00	7.00
383	IN000432C038	GS22APR2032C	0.00	22-Apr-32	7.00	7.00
384	IN000432C012	GS26APR2032C	0.00	26-Apr-32	7.00	7.00
385	IN000532C027	GS06MAY2032C	0.00	06-May-32	7.00	7.00
386	IN000532C019	GS10MAY2032C	0.00	10-May-32	7.00	7.00
387	IN000532C035	GS25MAY2032C	0.00	25-May-32	7.00	7.00
388	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	7.00	7.00
389	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	7.00	7.00
390	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	7.00	7.00
391	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	7.00	7.00
392	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	7.00	7.00
393	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	7.00	7.00
394	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	7.00	7.00
395	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	7.00	7.00
396	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	7.00	7.00
397	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	7.00	7.00
398	IN0020250059	6.28% GS 2032 \$	6.28	14-Jul-32	3.00	5.00
399	IN0020070044	8.32% GOVT.STOCK 2032	8.32	02-Aug-32	6.00	6.00
400	IN000832C039	GS05AUG2032C	0.00	05-Aug-32	7.00	7.00
401	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	7.00	7.00
402	IN000832C047	GS18AUG2032C	0.00	18-Aug-32	7.00	7.00
403	IN0020220060	7.26% GS 2032 \$	7.26	22-Aug-32	3.00	5.00
404	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	7.00	7.00
405	IN002002106	7.95% G.S 2032	7.95	28-Aug-32	6.00	6.00
406	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	7.00	7.00
407	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	7.00	7.00
408	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	7.00	7.00
409	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	7.00	7.00
410	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	7.00	7.00
411	IN0020070077	8.33% GOVT.STOCK 2032	8.33	21-Sep-32	6.00	6.00
412	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	7.00	7.00
413	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	7.00	7.00
414	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	7.00	7.00
415	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	7.00	7.00
416	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	7.00	7.00
417	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	7.00	7.00
418	IN001132C033	GS25NOV2032C	0.00	25-Nov-32	7.00	7.00
419	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	7.00	7.00
420	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	7.00	7.00
421	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	7.00	7.00
422	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	7.00	7.00
423	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	7.00	7.00
424	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	7.00	7.00
425	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	7.00	7.00
426	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	7.00	7.00
427	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	7.00	7.00
428	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	7.00	7.00
429	IN0020250133	6.68% GS 2033	6.68	27-Jan-33	3.00	3.00
430	IN0020220144	7.29% GOI SGrB 2033	7.29	27-Jan-33	6.00	6.00
431	IN000233C030	GS05FEB2033C	0.00	05-Feb-33	7.00	7.00
432	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	3.00	3.00
433	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	7.00	7.00
434	IN000233C048	GS18FEB2033C	0.00	18-Feb-33	7.00	7.00
435	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	7.00	7.00
436	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	7.00	7.00
437	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	7.00	7.00
438	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	7.00	7.00
439	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	7.00	7.00
440	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	7.00	7.00
441	IN000433C028	GS10APR2033C	0.00	10-Apr-33	7.00	7.00
442	IN000433C044	GS15APR2033C	0.00	15-Apr-33	7.00	7.00
443	IN000433C036	GS22APR2033C	0.00	22-Apr-33	7.00	7.00
444	IN000433C010	GS26APR2033C	0.00	26-Apr-33	7.00	7.00
445	IN000533C025	GS06MAY2033C	0.00	06-May-33	7.00	7.00
446	IN000533C017	GS10MAY2033C	0.00	10-May-33	7.00	7.00
447	IN000533C033	GS25MAY2033C	0.00	25-May-33	7.00	7.00
448	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	7.00	7.00
449	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	7.00	7.00
450	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	7.00	7.00
451	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	7.00	7.00
452	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	7.00	7.00
453	IN0020190065	7.57% GS 2033 \$	7.57	17-Jun-33	6.00	5.00
454	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	7.00	7.00
455	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	7.00	7.00
456	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	7.00	7.00
457	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	7.00	7.00
458	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	7.00	7.00
459	IN000833C037	GS05AUG2033C	0.00	05-Aug-33	7.00	7.00
460	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	7.00	7.00
461	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	3.00	3.00
462	IN000833C045	GS18AUG2033C	0.00	18-Aug-33	7.00	7.00
463	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	7.00	7.00
464	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
465	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	7.00	7.00
466	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	7.00	7.00
467	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	7.00	7.00
468	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	7.00	7.00
469	IN0020200120	GOI FLOATING RATE BOND 2033 \$	5.60	22-Sep-33	9.00	6.00
470	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	7.00	7.00
471	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	7.00	7.00
472	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	7.00	7.00
473	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	7.00	7.00
474	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	7.00	7.00
475	IN0020140052	8.24% GS 2033 \$	8.24	10-Nov-33	6.00	5.00
476	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	7.00	7.00
477	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	7.00	7.00
478	IN001133C031	GS25NOV2033C	0.00	25-Nov-33	7.00	7.00
479	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	7.00	7.00
480	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	6.00	6.00
481	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	7.00	7.00
482	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	6.00	6.00
483	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	7.00	7.00
484	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	7.00	7.00
485	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	7.00	7.00
486	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	7.00	7.00
487	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	7.00	7.00
488	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	7.00	7.00
489	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	7.00	7.00
490	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	7.00	7.00
491	IN000234C038	GS05FEB2034C	0.00	05-Feb-34	7.00	7.00
492	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	7.00	7.00
493	IN000234C046	GS18FEB2034C	0.00	18-Feb-34	7.00	7.00
494	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	7.00	7.00
495	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	7.00	7.00
496	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	7.00	7.00
497	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	7.00	7.00
498	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	7.00	7.00
499	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	7.00	7.00
500	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	3.00	3.00
501	IN000434C026	GS10APR2034C	0.00	10-Apr-34	7.00	7.00
502	IN000434C042	GS15APR2034C	0.00	15-Apr-34	7.00	7.00
503	IN000434C034	GS22APR2034C	0.00	22-Apr-34	7.00	7.00
504	IN000434C018	GS26APR2034C	0.00	26-Apr-34	7.00	7.00
505	IN000534C015	GS06MAY2034C	0.00	06-May-34	7.00	7.00
506	IN000534C023	GS25MAY2034C	0.00	25-May-34	7.00	7.00
507	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	7.00	7.00
508	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	7.00	7.00
509	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	7.00	7.00
510	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	7.00	7.00
511	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	7.00	7.00
512	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	7.00	7.00
513	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	7.00	7.00
514	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	7.00	7.00
515	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	7.00	7.00
516	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	7.00	7.00
517	IN000834C035	GS05AUG2034C	0.00	05-Aug-34	7.00	7.00
518	IN0020240100	6.90% GOI SGrB 2034	6.90	05-Aug-34	6.00	6.00
519	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	6.00	6.00
520	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	7.00	7.00
521	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	7.00	7.00
522	IN000834C043	GS18AUG2034C	0.00	18-Aug-34	7.00	7.00
523	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	7.00	7.00
524	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	7.00	7.00
525	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	7.00	7.00
526	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	7.00	7.00
527	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	5.00	5.00
528	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	7.00	7.00
529	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	7.00	7.00
530	IN0020240126	6.79% GS 2034	6.79	07-Oct-34	3.00	3.00
531	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	7.00	7.00
532	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	7.00	7.00
533	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	7.00	7.00
534	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	7.00	7.00
535	IN0020210137	GOI FRB 2034	5.56	30-Oct-34	9.00	9.00
536	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	7.00	7.00
537	IN001134C021	GS25NOV2034C	0.00	25-Nov-34	7.00	7.00
538	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	7.00	7.00
539	IN0020240159	6.79% GOI SGrB 2034	6.79	02-Dec-34	6.00	6.00
540	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	7.00	7.00
541	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	7.00	7.00
542	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	7.00	7.00
543	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	7.00	7.00
544	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	7.00	7.00
545	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	7.00	7.00
546	IN0020150051	7.73% GS 2034 \$	7.73	19-Dec-34	5.00	6.00
547	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	7.00	7.00
548	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
549	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	7.00	7.00
550	IN000235C027	GS05FEB2035C	0.00	05-Feb-35	7.00	7.00
551	IN000235C035	GS18FEB2035C	0.00	18-Feb-35	7.00	7.00
552	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	7.00	7.00
553	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	7.00	7.00
554	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	7.00	7.00
555	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	7.00	7.00
556	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	5.00	5.00
557	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	7.00	7.00
558	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	7.00	7.00
559	IN000435C023	GS10APR2035C	0.00	10-Apr-35	7.00	7.00
560	IN000435C049	GS15APR2035C	0.00	15-Apr-35	7.00	7.00
561	IN000435C031	GS22APR2035C	0.00	22-Apr-35	7.00	7.00
562	IN000435C015	GS26APR2035C	0.00	26-Apr-35	7.00	7.00
563	IN0020250026	6.33% GS 2035	6.33	05-May-35	3.00	3.00
564	IN000535C012	GS06MAY2035C	0.00	06-May-35	7.00	7.00
565	IN000535C020	GS25MAY2035C	0.00	25-May-35	7.00	7.00
566	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	7.00	7.00
567	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	7.00	7.00
568	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	7.00	7.00
569	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	7.00	7.00
570	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	5.00	5.00
571	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	7.00	7.00
572	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	7.00	7.00
573	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	7.00	7.00
574	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	7.00	7.00
575	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	7.00	7.00
576	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	7.00	7.00
577	IN000835C024	GS05AUG2035C	0.00	05-Aug-35	7.00	7.00
578	IN000835C032	GS18AUG2035C	0.00	18-Aug-35	7.00	7.00
579	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	7.00	7.00
580	IN0020050012	7.40% GOVT.STOCK 2035 \$	7.40	09-Sep-35	6.00	5.00
581	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	7.00	7.00
582	IN000935P016	7.4%%GS09SEP2035P	0.00	09-Sep-35	7.00	7.00
583	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	7.00	7.00
584	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	7.00	7.00
585	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	7.00	7.00
586	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	7.00	7.00
587	IN0020250091	6.48% GS 2035	6.48	06-Oct-35	3.00	3.00
588	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	7.00	7.00
589	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	7.00	7.00
590	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	7.00	7.00
591	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	7.00	7.00
592	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	7.00	7.00
593	IN001135C028	GS25NOV2035C	0.00	25-Nov-35	7.00	7.00
594	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	7.00	7.00
595	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	7.00	7.00
596	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	7.00	7.00
597	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	5.00	5.00
598	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	7.00	7.00
599	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	7.00	7.00
600	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	7.00	7.00
601	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	7.00	7.00
602	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	7.00	7.00
603	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	7.00	7.00
604	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	7.00	7.00
605	IN000236C025	GS05FEB2036C \$	0.00	05-Feb-36	10.00	7.00
606	IN000236C033	GS18FEB2036C \$	0.00	18-Feb-36	10.00	7.00
607	IN000236C017	GS22FEB2036C \$	0.00	22-Feb-36	10.00	7.00
608	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	10.00	10.00
609	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	10.00	10.00
610	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	10.00	10.00
611	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	10.00	10.00
612	IN000436C021	GS10APR2036C	0.00	10-Apr-36	10.00	10.00
613	IN000436C047	GS15APR2036C	0.00	15-Apr-36	10.00	10.00
614	IN000436C039	GS22APR2036C	0.00	22-Apr-36	10.00	10.00
615	IN000436C013	GS26APR2036C	0.00	26-Apr-36	10.00	10.00
616	IN000536C010	GS06MAY2036C	0.00	06-May-36	10.00	10.00
617	IN0020220029	7.54% GS 2036 \$	7.54	23-May-36	6.00	4.00
618	IN000536C028	GS25MAY2036C	0.00	25-May-36	10.00	10.00
619	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	10.00	10.00
620	IN0020060045	8.33% GOVT.STOCK 2036	8.33	07-Jun-36	8.00	8.00
621	IN000636P010	8.33%%GS07JUN2036P	0.00	07-Jun-36	10.00	10.00
622	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	10.00	10.00
623	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	10.00	10.00
624	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	10.00	10.00
625	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	10.00	10.00
626	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	10.00	10.00
627	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	10.00	10.00
628	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	10.00	10.00
629	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	10.00	10.00
630	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	10.00	10.00
631	IN000836C022	GS05AUG2036C	0.00	05-Aug-36	10.00	10.00
632	IN000836C030	GS18AUG2036C	0.00	18-Aug-36	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
633	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	10.00	10.00
634	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	10.00	10.00
635	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	10.00	10.00
636	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	10.00	10.00
637	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	10.00	10.00
638	IN001036C028	GS10OCT2036C	0.00	10-Oct-36	10.00	10.00
639	IN001036C044	GS15OCT2036C	0.00	15-Oct-36	10.00	10.00
640	IN001036C036	GS22OCT2036C	0.00	22-Oct-36	10.00	10.00
641	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	10.00	10.00
642	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	10.00	10.00
643	IN001136C026	GS25NOV2036C	0.00	25-Nov-36	10.00	10.00
644	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	10.00	10.00
645	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	10.00	10.00
646	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	10.00	10.00
647	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	10.00	10.00
648	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	10.00	10.00
649	IN0020220102	7.41% GS 2036 \$	7.41	19-Dec-36	4.00	6.00
650	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	10.00	10.00
651	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	10.00	10.00
652	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	10.00	10.00
653	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	10.00	10.00
654	IN000237C023	GS05FEB2037C	0.00	05-Feb-37	10.00	10.00
655	IN000237C031	GS18FEB2037C	0.00	18-Feb-37	10.00	10.00
656	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	10.00	10.00
657	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	10.00	10.00
658	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	10.00	10.00
659	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	10.00	10.00
660	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	10.00	10.00
661	IN000437C029	GS10APR2037C	0.00	10-Apr-37	10.00	10.00
662	IN000437C045	GS15APR2037C	0.00	15-Apr-37	10.00	10.00
663	IN000437C037	GS22APR2037C	0.00	22-Apr-37	10.00	10.00
664	IN000437C011	GS26APR2037C	0.00	26-Apr-37	10.00	10.00
665	IN000537C018	GS06MAY2037C	0.00	06-May-37	10.00	10.00
666	IN000537C026	GS25MAY2037C	0.00	25-May-37	10.00	10.00
667	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	10.00	10.00
668	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	10.00	10.00
669	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	10.00	10.00
670	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	10.00	10.00
671	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	10.00	10.00
672	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	10.00	10.00
673	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	10.00	10.00
674	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	10.00	10.00
675	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	10.00	10.00
676	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	4.00	4.00
677	IN000837C020	GS05AUG2037C	0.00	05-Aug-37	10.00	10.00
678	IN000837C038	GS18AUG2037C	0.00	18-Aug-37	10.00	10.00
679	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	10.00	10.00
680	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	10.00	10.00
681	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	10.00	10.00
682	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	10.00	10.00
683	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	10.00	10.00
684	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	10.00	10.00
685	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	10.00	10.00
686	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	10.00	10.00
687	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	10.00	10.00
688	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	10.00	10.00
689	IN001137C024	GS25NOV2037C	0.00	25-Nov-37	10.00	10.00
690	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	10.00	10.00
691	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	10.00	10.00
692	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	10.00	10.00
693	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	10.00	10.00
694	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	10.00	10.00
695	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	10.00	10.00
696	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	10.00	10.00
697	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	10.00	10.00
698	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	10.00	10.00
699	IN000238C021	GS05FEB2038C	0.00	05-Feb-38	10.00	10.00
700	IN000238C039	GS18FEB2038C	0.00	18-Feb-38	10.00	10.00
701	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	10.00	10.00
702	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	10.00	10.00
703	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	10.00	10.00
704	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	10.00	10.00
705	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	10.00	10.00
706	IN000438C027	GS10APR2038C	0.00	10-Apr-38	10.00	10.00
707	IN000438C043	GS15APR2038C	0.00	15-Apr-38	10.00	10.00
708	IN000438C035	GS22APR2038C	0.00	22-Apr-38	10.00	10.00
709	IN000438C019	GS26APR2038C	0.00	26-Apr-38	10.00	10.00
710	IN000538C016	GS06MAY2038C	0.00	06-May-38	10.00	10.00
711	IN000538C024	GS25MAY2038C	0.00	25-May-38	10.00	10.00
712	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	10.00	10.00
713	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	10.00	10.00
714	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	10.00	10.00
715	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	10.00	10.00
716	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
717	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	10.00	10.00
718	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	10.00	10.00
719	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	10.00	10.00
720	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	10.00	10.00
721	IN000838C028	GS05AUG2038C	0.00	05-Aug-38	10.00	10.00
722	IN000838C036	GS18AUG2038C	0.00	18-Aug-38	10.00	10.00
723	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	10.00	10.00
724	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	10.00	10.00
725	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	10.00	10.00
726	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	10.00	10.00
727	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	10.00	10.00
728	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	10.00	10.00
729	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	10.00	10.00
730	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	10.00	10.00
731	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	10.00	10.00
732	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	10.00	10.00
733	IN001138C022	GS25NOV2038C	0.00	25-Nov-38	10.00	10.00
734	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	10.00	10.00
735	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	10.00	10.00
736	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	10.00	10.00
737	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	10.00	10.00
738	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	10.00	10.00
739	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	10.00	10.00
740	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	10.00	10.00
741	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	10.00	10.00
742	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	10.00	10.00
743	IN0020080050	6.83% GOVT.STOCK 2039	6.83	19-Jan-39	8.00	8.00
744	IN000239C029	GS05FEB2039C	0.00	05-Feb-39	10.00	10.00
745	IN000239C037	GS18FEB2039C	0.00	18-Feb-39	10.00	10.00
746	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	10.00	10.00
747	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	10.00	10.00
748	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	10.00	10.00
749	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	10.00	10.00
750	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	10.00	10.00
751	IN000439C025	GS10APR2039C	0.00	10-Apr-39	10.00	10.00
752	IN0020240027	7.23% GS 2039 \$	7.23	15-Apr-39	8.00	6.00
753	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	10.00	10.00
754	IN000439C041	GS15APR2039C	0.00	15-Apr-39	10.00	10.00
755	IN000439C033	GS22APR2039C	0.00	22-Apr-39	10.00	10.00
756	IN000439C017	GS26APR2039C	0.00	26-Apr-39	10.00	10.00
757	IN000539C014	GS06MAY2039C	0.00	06-May-39	10.00	10.00
758	IN000539C022	GS25MAY2039C	0.00	25-May-39	10.00	10.00
759	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	10.00	10.00
760	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	10.00	10.00
761	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	10.00	10.00
762	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	10.00	10.00
763	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	10.00	10.00
764	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	10.00	10.00
765	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	10.00	10.00
766	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	10.00	10.00
767	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	10.00	10.00
768	IN000839C026	GS05AUG2039C	0.00	05-Aug-39	10.00	10.00
769	IN000839C034	GS18AUG2039C	0.00	18-Aug-39	10.00	10.00
770	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	10.00	10.00
771	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	10.00	10.00
772	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	8.00	8.00
773	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	10.00	10.00
774	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	10.00	10.00
775	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	10.00	10.00
776	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	10.00	10.00
777	IN001039C048	GS15OCT2039C	0.00	15-Oct-39	10.00	10.00
778	IN001039C030	GS22OCT2039C	0.00	22-Oct-39	10.00	10.00
779	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	10.00	10.00
780	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	10.00	10.00
781	IN0020240134	6.92% GS 2039	6.92	18-Nov-39	6.00	6.00
782	IN001139C020	GS25NOV2039C	0.00	25-Nov-39	10.00	10.00
783	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	10.00	10.00
784	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	10.00	10.00
785	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	10.00	10.00
786	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	10.00	10.00
787	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	10.00	10.00
788	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	10.00	10.00
789	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	10.00	10.00
790	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	10.00	10.00
791	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	10.00	10.00
792	IN000240C027	GS05FEB2040C	0.00	05-Feb-40	10.00	10.00
793	IN000240C035	GS18FEB2040C	0.00	18-Feb-40	10.00	10.00
794	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	10.00	10.00
795	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	10.00	10.00
796	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	10.00	10.00
797	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	10.00	10.00
798	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	10.00	10.00
799	IN000440C023	GS10APR2040C	0.00	10-Apr-40	10.00	10.00
800	IN000440C049	GS15APR2040C	0.00	15-Apr-40	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
801	IN000440C031	GS22APR2040C	0.00	22-Apr-40	10.00	10.00
802	IN000440C015	GS26APR2040C	0.00	26-Apr-40	10.00	10.00
803	IN000540C012	GS06MAY2040C	0.00	06-May-40	10.00	10.00
804	IN000540C020	GS25MAY2040C	0.00	25-May-40	10.00	10.00
805	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	10.00	10.00
806	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	10.00	10.00
807	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	10.00	10.00
808	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	10.00	10.00
809	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	10.00	10.00
810	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	10.00	10.00
811	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	10.00	10.00
812	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	10.00	10.00
813	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	8.00	8.00
814	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	10.00	10.00
815	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	10.00	10.00
816	IN0020250042	6.68% GS 2040	6.68	07-Jul-40	4.00	4.00
817	IN000840C024	GS05AUG2040C	0.00	05-Aug-40	10.00	10.00
818	IN000840C032	GS18AUG2040C	0.00	18-Aug-40	10.00	10.00
819	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	10.00	10.00
820	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	10.00	10.00
821	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	10.00	10.00
822	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	10.00	10.00
823	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	10.00	10.00
824	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	10.00	10.00
825	IN001040C046	GS15OCT2040C	0.00	15-Oct-40	10.00	10.00
826	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	10.00	10.00
827	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	10.00	10.00
828	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	10.00	10.00
829	IN001140C028	GS25NOV2040C	0.00	25-Nov-40	10.00	10.00
830	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	10.00	10.00
831	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	10.00	10.00
832	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	10.00	10.00
833	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	10.00	10.00
834	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	10.00	10.00
835	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	10.00	10.00
836	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	10.00	10.00
837	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	10.00	10.00
838	IN000241C025	GS05FEB2041C \$	0.00	05-Feb-41	14.00	10.00
839	IN000241C033	GS18FEB2041C \$	0.00	18-Feb-41	14.00	10.00
840	IN000241C017	GS22FEB2041C \$	0.00	22-Feb-41	14.00	10.00
841	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	14.00	14.00
842	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	14.00	14.00
843	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	14.00	14.00
844	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	14.00	14.00
845	IN000441C021	GS10APR2041C	0.00	10-Apr-41	14.00	14.00
846	IN000441C047	GS15APR2041C	0.00	15-Apr-41	14.00	14.00
847	IN000441C039	GS22APR2041C	0.00	22-Apr-41	14.00	14.00
848	IN000441C013	GS26APR2041C	0.00	26-Apr-41	14.00	14.00
849	IN000541C010	GS06MAY2041C	0.00	06-May-41	14.00	14.00
850	IN000541C028	GS25MAY2041C	0.00	25-May-41	14.00	14.00
851	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	14.00	14.00
852	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	14.00	14.00
853	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	14.00	14.00
854	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	14.00	14.00
855	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	14.00	14.00
856	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	14.00	14.00
857	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	14.00	14.00
858	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	14.00	14.00
859	IN000841C022	GS05AUG2041C	0.00	05-Aug-41	14.00	14.00
860	IN000841C030	GS18AUG2041C	0.00	18-Aug-41	14.00	14.00
861	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	14.00	14.00
862	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	14.00	14.00
863	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	14.00	14.00
864	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	14.00	14.00
865	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	14.00	14.00
866	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	14.00	14.00
867	IN001041C044	GS15OCT2041C	0.00	15-Oct-41	14.00	14.00
868	IN001041C036	GS22OCT2041C	0.00	22-Oct-41	14.00	14.00
869	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	14.00	14.00
870	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	14.00	14.00
871	IN001141C026	GS25NOV2041C	0.00	25-Nov-41	14.00	14.00
872	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	14.00	14.00
873	IN0020110063	8.83% GOVT.STOCK 2041	8.83	12-Dec-41	9.00	9.00
874	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	14.00	14.00
875	IN001241P018	8.83%GS12DEC2041P	0.00	12-Dec-41	14.00	14.00
876	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	14.00	14.00
877	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	14.00	14.00
878	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	14.00	14.00
879	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	14.00	14.00
880	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	14.00	14.00
881	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	14.00	14.00
882	IN000242C023	GS05FEB2042C	0.00	05-Feb-42	14.00	14.00
883	IN000242C031	GS18FEB2042C	0.00	18-Feb-42	14.00	14.00
884	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
885	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	14.00	14.00
886	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	14.00	14.00
887	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	14.00	14.00
888	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	14.00	14.00
889	IN000442C029	GS10APR2042C	0.00	10-Apr-42	14.00	14.00
890	IN000442C045	GS15APR2042C	0.00	15-Apr-42	14.00	14.00
891	IN000442C037	GS22APR2042C	0.00	22-Apr-42	14.00	14.00
892	IN000442C011	GS26APR2042C	0.00	26-Apr-42	14.00	14.00
893	IN000542C018	GS06MAY2042C	0.00	06-May-42	14.00	14.00
894	IN000542C026	GS25MAY2042C	0.00	25-May-42	14.00	14.00
895	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	14.00	14.00
896	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	14.00	14.00
897	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	14.00	14.00
898	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	14.00	14.00
899	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	14.00	14.00
900	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	14.00	14.00
901	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	14.00	14.00
902	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	14.00	14.00
903	IN000842C020	GS05AUG2042C	0.00	05-Aug-42	14.00	14.00
904	IN000842C038	GS18AUG2042C	0.00	18-Aug-42	14.00	14.00
905	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	14.00	14.00
906	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	14.00	14.00
907	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	14.00	14.00
908	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	14.00	14.00
909	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	14.00	14.00
910	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	14.00	14.00
911	IN001042C042	GS15OCT2042C	0.00	15-Oct-42	14.00	14.00
912	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	14.00	14.00
913	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	14.00	14.00
914	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	14.00	14.00
915	IN001142C024	GS25NOV2042C	0.00	25-Nov-42	14.00	14.00
916	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	14.00	14.00
917	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	14.00	14.00
918	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	14.00	14.00
919	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	14.00	14.00
920	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	14.00	14.00
921	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	14.00	14.00
922	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	14.00	14.00
923	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	9.00	9.00
924	IN001242P016	8.3%%GS31DEC2042P	0.00	31-Dec-42	14.00	14.00
925	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	14.00	14.00
926	IN000243C021	GS05FEB2043C	0.00	05-Feb-43	14.00	14.00
927	IN000243C039	GS18FEB2043C	0.00	18-Feb-43	14.00	14.00
928	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	14.00	14.00
929	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	14.00	14.00
930	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	14.00	14.00
931	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	14.00	14.00
932	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	14.00	14.00
933	IN000443C027	GS10APR2043C	0.00	10-Apr-43	14.00	14.00
934	IN000443C043	GS15APR2043C	0.00	15-Apr-43	14.00	14.00
935	IN000443C035	GS22APR2043C	0.00	22-Apr-43	14.00	14.00
936	IN000443C019	GS26APR2043C	0.00	26-Apr-43	14.00	14.00
937	IN000543C016	GS06MAY2043C	0.00	06-May-43	14.00	14.00
938	IN000543C024	GS25MAY2043C	0.00	25-May-43	14.00	14.00
939	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	14.00	14.00
940	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	14.00	14.00
941	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	14.00	14.00
942	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	14.00	14.00
943	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	14.00	14.00
944	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	9.00	9.00
945	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	14.00	14.00
946	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	14.00	14.00
947	IN000843C028	GS05AUG2043C	0.00	05-Aug-43	14.00	14.00
948	IN000843C036	GS18AUG2043C	0.00	18-Aug-43	14.00	14.00
949	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	14.00	14.00
950	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	14.00	14.00
951	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	14.00	14.00
952	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	14.00	14.00
953	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	14.00	14.00
954	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	14.00	14.00
955	IN001043C040	GS15OCT2043C	0.00	15-Oct-43	14.00	14.00
956	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	14.00	14.00
957	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	14.00	14.00
958	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	14.00	14.00
959	IN001143C022	GS25NOV2043C	0.00	25-Nov-43	14.00	14.00
960	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	14.00	14.00
961	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	14.00	14.00
962	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	14.00	14.00
963	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	14.00	14.00
964	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	14.00	14.00
965	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	14.00	14.00
966	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	9.00	9.00
967	IN001243P014	9.23%%GS23DEC2043P	0.00	23-Dec-43	14.00	14.00
968	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
969	IN000244C029	GS05FEB2044C	0.00	05-Feb-44	14.00	14.00
970	IN000244C037	GS18FEB2044C	0.00	18-Feb-44	14.00	14.00
971	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	14.00	14.00
972	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	14.00	14.00
973	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	14.00	14.00
974	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	14.00	14.00
975	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	14.00	14.00
976	IN000444C025	GS10APR2044C	0.00	10-Apr-44	14.00	14.00
977	IN000444C041	GS15APR2044C	0.00	15-Apr-44	14.00	14.00
978	IN000444C033	GS22APR2044C	0.00	22-Apr-44	14.00	14.00
979	IN000444C017	GS26APR2044C	0.00	26-Apr-44	14.00	14.00
980	IN000544C014	GS06MAY2044C	0.00	06-May-44	14.00	14.00
981	IN000544C022	GS25MAY2044C	0.00	25-May-44	14.00	14.00
982	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	14.00	14.00
983	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	14.00	14.00
984	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	14.00	14.00
985	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	14.00	14.00
986	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	14.00	14.00
987	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	14.00	14.00
988	IN000844C026	GS05AUG2044C	0.00	05-Aug-44	14.00	14.00
989	IN000844C034	GS18AUG2044C	0.00	18-Aug-44	14.00	14.00
990	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	14.00	14.00
991	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	14.00	14.00
992	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	14.00	14.00
993	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	14.00	14.00
994	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	14.00	14.00
995	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	14.00	14.00
996	IN001044C048	GS15OCT2044C	0.00	15-Oct-44	14.00	14.00
997	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	14.00	14.00
998	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	14.00	14.00
999	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	14.00	14.00
1000	IN001144C020	GS25NOV2044C	0.00	25-Nov-44	14.00	14.00
1001	IN0020140078	8.17% GS 2044 \$	8.17	01-Dec-44	9.00	7.00
1002	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	14.00	14.00
1003	IN001244P012	8.17%GS01DEC2044P	0.00	01-Dec-44	14.00	14.00
1004	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	14.00	14.00
1005	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	14.00	14.00
1006	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	14.00	14.00
1007	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	14.00	14.00
1008	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	14.00	14.00
1009	IN000245C026	GS05FEB2045C	0.00	05-Feb-45	14.00	14.00
1010	IN000245C034	GS18FEB2045C	0.00	18-Feb-45	14.00	14.00
1011	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	14.00	14.00
1012	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	14.00	14.00
1013	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	14.00	14.00
1014	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	14.00	14.00
1015	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	14.00	14.00
1016	IN000445C022	GS10APR2045C	0.00	10-Apr-45	14.00	14.00
1017	IN000445C048	GS15APR2045C	0.00	15-Apr-45	14.00	14.00
1018	IN000445C030	GS22APR2045C	0.00	22-Apr-45	14.00	14.00
1019	IN000445C014	GS26APR2045C	0.00	26-Apr-45	14.00	14.00
1020	IN000545C011	GS06MAY2045C	0.00	06-May-45	14.00	14.00
1021	IN000545C029	GS25MAY2045C	0.00	25-May-45	14.00	14.00
1022	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	14.00	14.00
1023	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	14.00	14.00
1024	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	14.00	14.00
1025	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	14.00	14.00
1026	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	14.00	14.00
1027	IN0020150044	8.13% GS 2045 \$	8.13	22-Jun-45	9.00	7.00
1028	IN000845C023	GS05AUG2045C	0.00	05-Aug-45	14.00	14.00
1029	IN000845C031	GS18AUG2045C	0.00	18-Aug-45	14.00	14.00
1030	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	14.00	14.00
1031	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	14.00	14.00
1032	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	14.00	14.00
1033	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	14.00	14.00
1034	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	14.00	14.00
1035	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	14.00	14.00
1036	IN001045C045	GS15OCT2045C	0.00	15-Oct-45	14.00	14.00
1037	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	14.00	14.00
1038	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	14.00	14.00
1039	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	14.00	14.00
1040	IN001145C027	GS25NOV2045C	0.00	25-Nov-45	14.00	14.00
1041	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	14.00	14.00
1042	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	14.00	14.00
1043	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	14.00	14.00
1044	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	14.00	14.00
1045	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	14.00	14.00
1046	IN000246C024	GS05FEB2046C \$	0.00	05-Feb-46	28.00	14.00
1047	IN000246C032	GS18FEB2046C \$	0.00	18-Feb-46	28.00	14.00
1048	IN000246C016	GS22FEB2046C \$	0.00	22-Feb-46	28.00	14.00
1049	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	28.00	28.00
1050	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	28.00	28.00
1051	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	28.00	28.00
1052	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1053	IN000446C020	GS10APR2046C	0.00	10-Apr-46	28.00	28.00
1054	IN000446C046	GS15APR2046C	0.00	15-Apr-46	28.00	28.00
1055	IN000446C038	GS22APR2046C	0.00	22-Apr-46	28.00	28.00
1056	IN000446C012	GS26APR2046C	0.00	26-Apr-46	28.00	28.00
1057	IN000546C019	GS06MAY2046C	0.00	06-May-46	28.00	28.00
1058	IN000546C027	GS25MAY2046C	0.00	25-May-46	28.00	28.00
1059	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	28.00	28.00
1060	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	28.00	28.00
1061	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	28.00	28.00
1062	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	28.00	28.00
1063	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	28.00	28.00
1064	IN000846C021	GS05AUG2046C	0.00	05-Aug-46	28.00	28.00
1065	IN000846C039	GS18AUG2046C	0.00	18-Aug-46	28.00	28.00
1066	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	28.00	28.00
1067	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	28.00	28.00
1068	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	28.00	28.00
1069	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	28.00	28.00
1070	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	28.00	28.00
1071	IN0020160068	7.06% GS 2046 \$	7.06	10-Oct-46	10.00	8.00
1072	IN001046P011	7.06%GS10OCT2046P	0.00	10-Oct-46	28.00	28.00
1073	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	28.00	28.00
1074	IN001046C043	GS15OCT2046C	0.00	15-Oct-46	28.00	28.00
1075	IN001046C035	GS22OCT2046C	0.00	22-Oct-46	28.00	28.00
1076	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	28.00	28.00
1077	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	28.00	28.00
1078	IN001146C025	GS25NOV2046C	0.00	25-Nov-46	28.00	28.00
1079	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	28.00	28.00
1080	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	28.00	28.00
1081	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	28.00	28.00
1082	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	28.00	28.00
1083	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	28.00	28.00
1084	IN000247C022	GS05FEB2047C	0.00	05-Feb-47	28.00	28.00
1085	IN000247C030	GS18FEB2047C	0.00	18-Feb-47	28.00	28.00
1086	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	28.00	28.00
1087	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	28.00	28.00
1088	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	28.00	28.00
1089	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	28.00	28.00
1090	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	28.00	28.00
1091	IN000447C036	GS15APR2047C	0.00	15-Apr-47	28.00	28.00
1092	IN000447C028	GS22APR2047C	0.00	22-Apr-47	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1093	IN000447C010	GS26APR2047C	0.00	26-Apr-47	28.00	28.00
1094	IN000547C017	GS06MAY2047C	0.00	06-May-47	28.00	28.00
1095	IN000547C025	GS25MAY2047C	0.00	25-May-47	28.00	28.00
1096	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	28.00	28.00
1097	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	28.00	28.00
1098	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	28.00	28.00
1099	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	28.00	28.00
1100	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	28.00	28.00
1101	IN000847C029	GS05AUG2047C	0.00	05-Aug-47	28.00	28.00
1102	IN000847C037	GS18AUG2047C	0.00	18-Aug-47	28.00	28.00
1103	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	28.00	28.00
1104	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	28.00	28.00
1105	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	28.00	28.00
1106	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	28.00	28.00
1107	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	28.00	28.00
1108	IN001047C033	GS15OCT2047C	0.00	15-Oct-47	28.00	28.00
1109	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	28.00	28.00
1110	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	28.00	28.00
1111	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	28.00	28.00
1112	IN001147C023	GS25NOV2047C	0.00	25-Nov-47	28.00	28.00
1113	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	28.00	28.00
1114	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	28.00	28.00
1115	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	28.00	28.00
1116	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	28.00	28.00
1117	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	28.00	28.00
1118	IN000248C020	GS05FEB2048C	0.00	05-Feb-48	28.00	28.00
1119	IN000248C038	GS18FEB2048C	0.00	18-Feb-48	28.00	28.00
1120	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	28.00	28.00
1121	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	28.00	28.00
1122	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	28.00	28.00
1123	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	28.00	28.00
1124	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	28.00	28.00
1125	IN000448C034	GS15APR2048C	0.00	15-Apr-48	28.00	28.00
1126	IN000448C026	GS22APR2048C	0.00	22-Apr-48	28.00	28.00
1127	IN000448C018	GS26APR2048C	0.00	26-Apr-48	28.00	28.00
1128	IN000548C015	GS06MAY2048C	0.00	06-May-48	28.00	28.00
1129	IN000548C023	GS25MAY2048C	0.00	25-May-48	28.00	28.00
1130	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	28.00	28.00
1131	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	28.00	28.00
1132	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	28.00	28.00
1133	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	28.00	28.00
1134	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	28.00	28.00
1135	IN000848C027	GS05AUG2048C	0.00	05-Aug-48	28.00	28.00
1136	IN000848C035	GS18AUG2048C	0.00	18-Aug-48	28.00	28.00
1137	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	28.00	28.00
1138	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	28.00	28.00
1139	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	28.00	28.00
1140	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	28.00	28.00
1141	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	28.00	28.00
1142	IN001048C031	GS15OCT2048C	0.00	15-Oct-48	28.00	28.00
1143	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	28.00	28.00
1144	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	28.00	28.00
1145	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	28.00	28.00
1146	IN001148C021	GS25NOV2048C	0.00	25-Nov-48	28.00	28.00
1147	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	28.00	28.00
1148	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	28.00	28.00
1149	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	28.00	28.00
1150	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	28.00	28.00
1151	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	28.00	28.00
1152	IN000249C028	GS05FEB2049C	0.00	05-Feb-49	28.00	28.00
1153	IN000249C036	GS18FEB2049C	0.00	18-Feb-49	28.00	28.00
1154	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	28.00	28.00
1155	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	28.00	28.00
1156	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	28.00	28.00
1157	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	28.00	28.00
1158	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	28.00	28.00
1159	IN000449C032	GS15APR2049C	0.00	15-Apr-49	28.00	28.00
1160	IN000449C024	GS22APR2049C	0.00	22-Apr-49	28.00	28.00
1161	IN000449C016	GS26APR2049C	0.00	26-Apr-49	28.00	28.00
1162	IN000549C013	GS06MAY2049C	0.00	06-May-49	28.00	28.00
1163	IN000549C021	GS25MAY2049C	0.00	25-May-49	28.00	28.00
1164	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	28.00	28.00
1165	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	10.00	10.00
1166	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	28.00	28.00
1167	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	28.00	28.00
1168	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	28.00	28.00
1169	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	28.00	28.00
1170	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	28.00	28.00
1171	IN000849C025	GS05AUG2049C	0.00	05-Aug-49	28.00	28.00
1172	IN000849C033	GS18AUG2049C	0.00	18-Aug-49	28.00	28.00
1173	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	28.00	28.00
1174	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	28.00	28.00
1175	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	28.00	28.00
1176	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1177	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	28.00	28.00
1178	IN001049C039	GS15OCT2049C	0.00	15-Oct-49	28.00	28.00
1179	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	28.00	28.00
1180	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	28.00	28.00
1181	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	28.00	28.00
1182	IN001149C029	GS25NOV2049C	0.00	25-Nov-49	28.00	28.00
1183	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	28.00	28.00
1184	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	28.00	28.00
1185	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	28.00	28.00
1186	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	28.00	28.00
1187	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	28.00	28.00
1188	IN000250C026	GS05FEB2050C	0.00	05-Feb-50	28.00	28.00
1189	IN000250C034	GS18FEB2050C	0.00	18-Feb-50	28.00	28.00
1190	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	28.00	28.00
1191	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	28.00	28.00
1192	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	28.00	28.00
1193	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	28.00	28.00
1194	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	28.00	28.00
1195	IN000450C030	GS15APR2050C	0.00	15-Apr-50	28.00	28.00
1196	IN000450C022	GS22APR2050C	0.00	22-Apr-50	28.00	28.00
1197	IN000450C014	GS26APR2050C	0.00	26-Apr-50	28.00	28.00
1198	IN000550C011	GS06MAY2050C	0.00	06-May-50	28.00	28.00
1199	IN000550C029	GS25MAY2050C	0.00	25-May-50	28.00	28.00
1200	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	28.00	28.00
1201	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	28.00	28.00
1202	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	28.00	28.00
1203	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	28.00	28.00
1204	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	28.00	28.00
1205	IN000850C023	GS05AUG2050C	0.00	05-Aug-50	28.00	28.00
1206	IN000850C031	GS18AUG2050C	0.00	18-Aug-50	28.00	28.00
1207	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	28.00	28.00
1208	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	28.00	28.00
1209	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	28.00	28.00
1210	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	28.00	28.00
1211	IN0020200054	7.16% GS 2050 \$	7.16	20-Sep-50	8.00	10.00
1212	IN000950P015	7.16%GS20SEP2050P	0.00	20-Sep-50	28.00	28.00
1213	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	28.00	28.00
1214	IN001050C037	GS15OCT2050C	0.00	15-Oct-50	28.00	28.00
1215	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	28.00	28.00
1216	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	28.00	28.00
1217	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	28.00	28.00
1218	IN001150C027	GS25NOV2050C	0.00	25-Nov-50	28.00	28.00
1219	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	28.00	28.00
1220	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	28.00	28.00
1221	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	28.00	28.00
1222	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	8.00	8.00
1223	IN001250P019	6.67%%GS17DEC2050P	0.00	17-Dec-50	28.00	28.00
1224	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	28.00	28.00
1225	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	28.00	28.00
1226	IN000251C024	GS05FEB2051C	0.00	05-Feb-51	28.00	28.00
1227	IN000251C032	GS18FEB2051C	0.00	18-Feb-51	28.00	28.00
1228	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	28.00	28.00
1229	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	28.00	28.00
1230	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	28.00	28.00
1231	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	28.00	28.00
1232	IN000451C038	GS15APR2051C	0.00	15-Apr-51	28.00	28.00
1233	IN000451C020	GS22APR2051C	0.00	22-Apr-51	28.00	28.00
1234	IN000451C012	GS26APR2051C	0.00	26-Apr-51	28.00	28.00
1235	IN000551C019	GS06MAY2051C	0.00	06-May-51	28.00	28.00
1236	IN000551C027	GS25MAY2051C	0.00	25-May-51	28.00	28.00
1237	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	28.00	28.00
1238	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	28.00	28.00
1239	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	28.00	28.00
1240	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	28.00	28.00
1241	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	28.00	28.00
1242	IN000851C021	GS05AUG2051C	0.00	05-Aug-51	28.00	28.00
1243	IN000851C039	GS18AUG2051C	0.00	18-Aug-51	28.00	28.00
1244	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	28.00	28.00
1245	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	28.00	28.00
1246	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	28.00	28.00
1247	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	28.00	28.00
1248	IN001051C035	GS15OCT2051C	0.00	15-Oct-51	28.00	28.00
1249	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	28.00	28.00
1250	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	28.00	28.00
1251	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	28.00	28.00
1252	IN001151C025	GS25NOV2051C	0.00	25-Nov-51	28.00	28.00
1253	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	10.00	10.00
1254	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	28.00	28.00
1255	IN0020210194	6.99% GS 2051 \$	6.99	15-Dec-51	8.00	10.00
1256	IN001251P017	6.99%GS15DEC2051P	0.00	15-Dec-51	28.00	28.00
1257	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	28.00	28.00
1258	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	28.00	28.00
1259	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	28.00	28.00
1260	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1261	IN000252C022	GS05FEB2052C	0.00	05-Feb-52	28.00	28.00
1262	IN000252C030	GS18FEB2052C	0.00	18-Feb-52	28.00	28.00
1263	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	28.00	28.00
1264	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	28.00	28.00
1265	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	28.00	28.00
1266	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	28.00	28.00
1267	IN000452C036	GS15APR2052C	0.00	15-Apr-52	28.00	28.00
1268	IN000452C028	GS22APR2052C	0.00	22-Apr-52	28.00	28.00
1269	IN000452C010	GS26APR2052C	0.00	26-Apr-52	28.00	28.00
1270	IN000552C017	GS06MAY2052C	0.00	06-May-52	28.00	28.00
1271	IN000552C025	GS25MAY2052C	0.00	25-May-52	28.00	28.00
1272	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	28.00	28.00
1273	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	28.00	28.00
1274	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	28.00	28.00
1275	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	28.00	28.00
1276	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	28.00	28.00
1277	IN000852C029	GS05AUG2052C	0.00	05-Aug-52	28.00	28.00
1278	IN000852C037	GS18AUG2052C	0.00	18-Aug-52	28.00	28.00
1279	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	28.00	28.00
1280	IN002020086	7.36% GS 2052	7.36	12-Sep-52	8.00	8.00
1281	IN000952P011	7.36%GS12SEP2052P	0.00	12-Sep-52	28.00	28.00
1282	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	28.00	28.00
1283	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	28.00	28.00
1284	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	28.00	28.00
1285	IN001052C033	GS15OCT2052C	0.00	15-Oct-52	28.00	28.00
1286	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	28.00	28.00
1287	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	28.00	28.00
1288	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	28.00	28.00
1289	IN001152C023	GS25NOV2052C	0.00	25-Nov-52	28.00	28.00
1290	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	28.00	28.00
1291	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	28.00	28.00
1292	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	28.00	28.00
1293	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	28.00	28.00
1294	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	28.00	28.00
1295	IN000253C020	GS05FEB2053C	0.00	05-Feb-53	28.00	28.00
1296	IN000253C038	GS18FEB2053C	0.00	18-Feb-53	28.00	28.00
1297	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	28.00	28.00
1298	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	28.00	28.00
1299	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	28.00	28.00
1300	IN000453C034	GS15APR2053C	0.00	15-Apr-53	28.00	28.00
1301	IN000453C026	GS22APR2053C	0.00	22-Apr-53	28.00	28.00
1302	IN000453C018	GS26APR2053C	0.00	26-Apr-53	28.00	28.00
1303	IN000553C015	GS06MAY2053C	0.00	06-May-53	28.00	28.00
1304	IN000553C023	GS25MAY2053C	0.00	25-May-53	28.00	28.00
1305	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	28.00	28.00
1306	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	28.00	28.00
1307	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	28.00	28.00
1308	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	28.00	28.00
1309	IN0020230051	7.30% GS 2053 \$	7.30	19-Jun-53	5.00	8.00
1310	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	28.00	28.00
1311	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	28.00	28.00
1312	IN000853C027	GS05AUG2053C	0.00	05-Aug-53	28.00	28.00
1313	IN000853C035	GS18AUG2053C	0.00	18-Aug-53	28.00	28.00
1314	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	28.00	28.00
1315	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	28.00	28.00
1316	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	28.00	28.00
1317	IN001053C031	GS15OCT2053C	0.00	15-Oct-53	28.00	28.00
1318	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	28.00	28.00
1319	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	28.00	28.00
1320	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	28.00	28.00
1321	IN001153C021	GS25NOV2053C	0.00	25-Nov-53	28.00	28.00
1322	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	28.00	28.00
1323	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	28.00	28.00
1324	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	28.00	28.00
1325	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	28.00	28.00
1326	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	10.00	10.00
1327	IN000254C028	GS05FEB2054C	0.00	05-Feb-54	28.00	28.00
1328	IN000254C036	GS18FEB2054C	0.00	18-Feb-54	28.00	28.00
1329	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	28.00	28.00
1330	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	28.00	28.00
1331	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	28.00	28.00
1332	IN000454C032	GS15APR2054C	0.00	15-Apr-54	28.00	28.00
1333	IN000454C024	GS22APR2054C	0.00	22-Apr-54	28.00	28.00
1334	IN000454C016	GS26APR2054C	0.00	26-Apr-54	28.00	28.00
1335	IN000554C013	GS06MAY2054C	0.00	06-May-54	28.00	28.00
1336	IN000554C021	GS25MAY2054C	0.00	25-May-54	28.00	28.00
1337	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	28.00	28.00
1338	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	28.00	28.00
1339	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	28.00	28.00
1340	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	28.00	28.00
1341	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	8.00	8.00
1342	IN000854C025	GS05AUG2054C	0.00	05-Aug-54	28.00	28.00
1343	IN000854P019	7.09%GS05AUG2054P	0.00	05-Aug-54	28.00	28.00
1344	IN000854C033	GS18AUG2054C	0.00	18-Aug-54	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1345	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	28.00	28.00
1346	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	28.00	28.00
1347	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	28.00	28.00
1348	IN001054C039	GS15OCT2054C	0.00	15-Oct-54	28.00	28.00
1349	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	28.00	28.00
1350	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	28.00	28.00
1351	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	28.00	28.00
1352	IN001154C029	GS25NOV2054C	0.00	25-Nov-54	28.00	28.00
1353	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	28.00	28.00
1354	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	28.00	28.00
1355	IN0020240175	6.98% GOI SGrB 2054	6.98	16-Dec-54	10.00	10.00
1356	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	28.00	28.00
1357	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	28.00	28.00
1358	IN000255C025	GS18FEB2055C	0.00	18-Feb-55	28.00	28.00
1359	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	28.00	28.00
1360	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	28.00	28.00
1361	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	28.00	28.00
1362	IN000455C039	GS15APR2055C	0.00	15-Apr-55	28.00	28.00
1363	IN000455C021	GS22APR2055C	0.00	22-Apr-55	28.00	28.00
1364	IN000455C013	GS26APR2055C	0.00	26-Apr-55	28.00	28.00
1365	IN000555C010	GS06MAY2055C	0.00	06-May-55	28.00	28.00
1366	IN000555C028	GS25MAY2055C	0.00	25-May-55	28.00	28.00
1367	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	28.00	28.00
1368	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	28.00	28.00
1369	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	28.00	28.00
1370	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	28.00	28.00
1371	IN0020250075	7.24% GS 2055	7.24	18-Aug-55	5.00	5.00
1372	IN000855P016	7.24%GS18AUG2055P	0.00	18-Aug-55	28.00	28.00
1373	IN000855C022	GS18AUG2055C	0.00	18-Aug-55	28.00	28.00
1374	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	28.00	28.00
1375	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	28.00	28.00
1376	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	28.00	28.00
1377	IN001055C036	GS15OCT2055C	0.00	15-Oct-55	28.00	28.00
1378	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	28.00	28.00
1379	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	10.00	10.00
1380	IN001055P012	7.72%GS26OCT2055P	0.00	26-Oct-55	28.00	28.00
1381	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	28.00	28.00
1382	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	28.00	28.00
1383	IN001155C026	GS25NOV2055C	0.00	25-Nov-55	28.00	28.00
1384	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	28.00	28.00
1385	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	28.00	28.00
1386	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	28.00	28.00
1387	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	28.00	28.00
1388	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	28.00	28.00
1389	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	28.00	28.00
1390	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	28.00	28.00
1391	IN000456C029	GS15APR2056C	0.00	15-Apr-56	28.00	28.00
1392	IN000456C011	GS22APR2056C	0.00	22-Apr-56	28.00	28.00
1393	IN000556C018	GS06MAY2056C	0.00	06-May-56	28.00	28.00
1394	IN000556C026	GS25MAY2056C	0.00	25-May-56	28.00	28.00
1395	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	28.00	28.00
1396	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	28.00	28.00
1397	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	28.00	28.00
1398	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	28.00	28.00
1399	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	28.00	28.00
1400	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	28.00	28.00
1401	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	28.00	28.00
1402	IN001056C026	GS15OCT2056C	0.00	15-Oct-56	28.00	28.00
1403	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	28.00	28.00
1404	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	28.00	28.00
1405	IN001156C024	GS25NOV2056C	0.00	25-Nov-56	28.00	28.00
1406	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	28.00	28.00
1407	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	28.00	28.00
1408	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	28.00	28.00
1409	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	28.00	28.00
1410	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	28.00	28.00
1411	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	28.00	28.00
1412	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	28.00	28.00
1413	IN000457C027	GS15APR2057C	0.00	15-Apr-57	28.00	28.00
1414	IN000457C019	GS22APR2057C	0.00	22-Apr-57	28.00	28.00
1415	IN000557C016	GS06MAY2057C	0.00	06-May-57	28.00	28.00
1416	IN000557C024	GS25MAY2057C	0.00	25-May-57	28.00	28.00
1417	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	28.00	28.00
1418	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	28.00	28.00
1419	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	28.00	28.00
1420	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	28.00	28.00
1421	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	28.00	28.00
1422	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	28.00	28.00
1423	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	28.00	28.00
1424	IN001057C024	GS15OCT2057C	0.00	15-Oct-57	28.00	28.00
1425	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	28.00	28.00
1426	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	28.00	28.00
1427	IN001157C022	GS25NOV2057C	0.00	25-Nov-57	28.00	28.00
1428	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1429	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	28.00	28.00
1430	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	28.00	28.00
1431	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	28.00	28.00
1432	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	28.00	28.00
1433	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	28.00	28.00
1434	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	28.00	28.00
1435	IN000458C025	GS15APR2058C	0.00	15-Apr-58	28.00	28.00
1436	IN000458C017	GS22APR2058C	0.00	22-Apr-58	28.00	28.00
1437	IN000558C014	GS06MAY2058C	0.00	06-May-58	28.00	28.00
1438	IN000558C022	GS25MAY2058C	0.00	25-May-58	28.00	28.00
1439	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	28.00	28.00
1440	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	28.00	28.00
1441	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	28.00	28.00
1442	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	28.00	28.00
1443	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	28.00	28.00
1444	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	28.00	28.00
1445	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	28.00	28.00
1446	IN001058C022	GS15OCT2058C	0.00	15-Oct-58	28.00	28.00
1447	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	28.00	28.00
1448	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	28.00	28.00
1449	IN001158C020	GS25NOV2058C	0.00	25-Nov-58	28.00	28.00
1450	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	28.00	28.00
1451	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	28.00	28.00
1452	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	28.00	28.00
1453	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	28.00	28.00
1454	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	28.00	28.00
1455	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	28.00	28.00
1456	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	28.00	28.00
1457	IN000459C023	GS15APR2059C	0.00	15-Apr-59	28.00	28.00
1458	IN000459C015	GS22APR2059C	0.00	22-Apr-59	28.00	28.00
1459	IN000559C012	GS06MAY2059C	0.00	06-May-59	28.00	28.00
1460	IN000559C020	GS25MAY2059C	0.00	25-May-59	28.00	28.00
1461	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	28.00	28.00
1462	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	28.00	28.00
1463	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	28.00	28.00
1464	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	10.00	10.00
1465	IN000659P012	7.63%%GS17JUN2059P	0.00	17-Jun-59	28.00	28.00
1466	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	28.00	28.00
1467	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	28.00	28.00
1468	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	28.00	28.00
1469	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	28.00	28.00
1470	IN001059C020	GS15OCT2059C	0.00	15-Oct-59	28.00	28.00
1471	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	28.00	28.00
1472	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	28.00	28.00
1473	IN001159C028	GS25NOV2059C	0.00	25-Nov-59	28.00	28.00
1474	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	28.00	28.00
1475	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	28.00	28.00
1476	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	28.00	28.00
1477	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	28.00	28.00
1478	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	28.00	28.00
1479	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	28.00	28.00
1480	IN000460C021	GS15APR2060C	0.00	15-Apr-60	28.00	28.00
1481	IN000460C013	GS22APR2060C	0.00	22-Apr-60	28.00	28.00
1482	IN000560C010	GS06MAY2060C	0.00	06-May-60	28.00	28.00
1483	IN000560C028	GS25MAY2060C	0.00	25-May-60	28.00	28.00
1484	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	28.00	28.00
1485	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	28.00	28.00
1486	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	28.00	28.00
1487	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	28.00	28.00
1488	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	10.00	10.00
1489	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	28.00	28.00
1490	IN000960P014	7.19%%GS15SEP2060P	0.00	15-Sep-60	28.00	28.00
1491	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	28.00	28.00
1492	IN001060C028	GS15OCT2060C	0.00	15-Oct-60	28.00	28.00
1493	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	28.00	28.00
1494	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	28.00	28.00
1495	IN001160C026	GS25NOV2060C	0.00	25-Nov-60	28.00	28.00
1496	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	28.00	28.00
1497	IN0020200187	6.80% GS 2060 \$	6.80	15-Dec-60	8.00	10.00
1498	IN001260P018	6.8%%GS15DEC2060P	0.00	15-Dec-60	28.00	28.00
1499	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	28.00	28.00
1500	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	28.00	28.00
1501	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	8.00	8.00
1502	IN000261P017	6.76%%GS22FEB2061P	0.00	22-Feb-61	28.00	28.00
1503	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	28.00	28.00
1504	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	28.00	28.00
1505	IN000461C029	GS15APR2061C	0.00	15-Apr-61	28.00	28.00
1506	IN000461C011	GS22APR2061C	0.00	22-Apr-61	28.00	28.00
1507	IN000561C018	GS06MAY2061C	0.00	06-May-61	28.00	28.00
1508	IN000561C026	GS25MAY2061C	0.00	25-May-61	28.00	28.00
1509	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	28.00	28.00
1510	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	28.00	28.00
1511	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	28.00	28.00
1512	IN001061C026	GS15OCT2061C	0.00	15-Oct-61	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1513	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	28.00	28.00
1514	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	28.00	28.00
1515	IN001161C024	GS25NOV2061C	0.00	25-Nov-61	28.00	28.00
1516	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	28.00	28.00
1517	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	10.00	10.00
1518	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	28.00	28.00
1519	IN001261P016	6.95%GS16DEC2061P	0.00	16-Dec-61	28.00	28.00
1520	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	28.00	28.00
1521	IN000462C027	GS15APR2062C	0.00	15-Apr-62	28.00	28.00
1522	IN000462C019	GS22APR2062C	0.00	22-Apr-62	28.00	28.00
1523	IN000562C016	GS06MAY2062C	0.00	06-May-62	28.00	28.00
1524	IN000562C024	GS25MAY2062C	0.00	25-May-62	28.00	28.00
1525	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	28.00	28.00
1526	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	8.00	8.00
1527	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	28.00	28.00
1528	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	28.00	28.00
1529	IN001062C024	GS15OCT2062C	0.00	15-Oct-62	28.00	28.00
1530	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	28.00	28.00
1531	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	28.00	28.00
1532	IN001162C022	GS25NOV2062C	0.00	25-Nov-62	28.00	28.00
1533	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	28.00	28.00
1534	IN000463C025	GS15APR2063C	0.00	15-Apr-63	28.00	28.00
1535	IN000463C017	GS22APR2063C	0.00	22-Apr-63	28.00	28.00
1536	IN000563C014	GS06MAY2063C	0.00	06-May-63	28.00	28.00
1537	IN000563C022	GS25MAY2063C	0.00	25-May-63	28.00	28.00
1538	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	8.00	8.00
1539	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	28.00	28.00
1540	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	28.00	28.00
1541	IN001063C022	GS15OCT2063C	0.00	15-Oct-63	28.00	28.00
1542	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	28.00	28.00
1543	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	28.00	28.00
1544	IN001163C020	GS25NOV2063C	0.00	25-Nov-63	28.00	28.00
1545	IN000464C023	GS15APR2064C	0.00	15-Apr-64	28.00	28.00
1546	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	5.00	5.00
1547	IN000464C015	GS22APR2064C	0.00	22-Apr-64	28.00	28.00
1548	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	28.00	28.00
1549	IN000564C012	GS06MAY2064C	0.00	06-May-64	28.00	28.00
1550	IN000564C020	GS25MAY2064C	0.00	25-May-64	28.00	28.00
1551	IN001064C012	GS15OCT2064C	0.00	15-Oct-64	28.00	28.00
1552	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	28.00	28.00
1553	IN001164C028	GS25NOV2064C	0.00	25-Nov-64	28.00	28.00
1554	IN0020250018	6.90% GS 2065	6.90	15-Apr-65	5.00	5.00
1555	IN000465P014	6.9%GS15APR2065P	0.00	15-Apr-65	28.00	28.00
1556	IN000465C012	GS15APR2065C	0.00	15-Apr-65	28.00	28.00
1557	IN000565C019	GS06MAY2065C	0.00	06-May-65	28.00	28.00
1558	IN000565C027	GS25MAY2065C	0.00	25-May-65	28.00	28.00
1559	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	28.00	28.00
1560	IN001165C025	GS25NOV2065C	0.00	25-Nov-65	28.00	28.00
1561	IN000566C017	GS06MAY2066C	0.00	06-May-66	28.00	28.00
1562	IN000566C025	GS25MAY2066C	0.00	25-May-66	28.00	28.00
1563	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	28.00	28.00
1564	IN001166C023	GS25NOV2066C	0.00	25-Nov-66	28.00	28.00
1565	IN000567C015	GS06MAY2067C	0.00	06-May-67	28.00	28.00
1566	IN000567C023	GS25MAY2067C	0.00	25-May-67	28.00	28.00
1567	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	28.00	28.00
1568	IN001167C021	GS25NOV2067C	0.00	25-Nov-67	28.00	28.00
1569	IN000568C013	GS06MAY2068C	0.00	06-May-68	28.00	28.00
1570	IN000568C021	GS25MAY2068C	0.00	25-May-68	28.00	28.00
1571	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	28.00	28.00
1572	IN001168C029	GS25NOV2068C	0.00	25-Nov-68	28.00	28.00
1573	IN000569C011	GS06MAY2069C	0.00	06-May-69	28.00	28.00
1574	IN000569C029	GS25MAY2069C	0.00	25-May-69	28.00	28.00
1575	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	28.00	28.00
1576	IN001169C027	GS25NOV2069C	0.00	25-Nov-69	28.00	28.00
1577	IN000570C019	GS06MAY2070C	0.00	06-May-70	28.00	28.00
1578	IN000570C027	GS25MAY2070C	0.00	25-May-70	28.00	28.00
1579	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	28.00	28.00
1580	IN001170C025	GS25NOV2070C	0.00	25-Nov-70	28.00	28.00
1581	IN000571C017	GS06MAY2071C	0.00	06-May-71	28.00	28.00
1582	IN000571C025	GS25MAY2071C	0.00	25-May-71	28.00	28.00
1583	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	28.00	28.00
1584	IN001171C023	GS25NOV2071C	0.00	25-Nov-71	28.00	28.00
1585	IN000572C015	GS06MAY2072C	0.00	06-May-72	28.00	28.00
1586	IN000572C023	GS25MAY2072C	0.00	25-May-72	28.00	28.00
1587	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	28.00	28.00
1588	IN001172C021	GS25NOV2072C	0.00	25-Nov-72	28.00	28.00
1589	IN000573C013	GS06MAY2073C	0.00	06-May-73	28.00	28.00
1590	IN000573C021	GS25MAY2073C	0.00	25-May-73	28.00	28.00
1591	IN0020230127	7.46% GS 2073	7.46	06-Nov-73	10.00	10.00
1592	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	28.00	28.00
1593	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	28.00	28.00
1594	IN001173C029	GS25NOV2073C	0.00	25-Nov-73	28.00	28.00
1595	IN000574C011	GS25MAY2074C	0.00	25-May-74	28.00	28.00
1596	IN0020240142	7.09% GS 2074 \$	7.09	25-Nov-74	5.00	8.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1597	IN001174C019	GS25NOV2074C	0.00	25-Nov-74	28.00	28.00
1598	IN001174P011	7.09%GS25NOV2074P	0.00	25-Nov-74	28.00	28.00
1599	IN0020250117	7.43% GS 2076 \$	7.43	19-Jan-76	8.00	5.00

*\$ Change in HairCut rates with effect from EOD of 10-03-2026.*