



NOTIFICATION
Securities Segment - Triparty Repo

No. RMD/TREPS/ES&H/25/22

05-Jul-25

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

Further to our Notification No. RMD/TREPS/ES&H/25/21 dated 02-Jul-25, it has been decided to include the under-noted newly issued securities in the list of Eligible Securities for Deposit under Triparty Repo w.e.f. -07-Jul-25.

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut Rate (%)
1	IN0020250042	6.68% GS 2040	6.68	07-Jul-40	5.00

2. We refer to our notification no. RMD/SS/21/21 dated 16th Apr' 2021, on collateral concentration and acceptance of State Developments Loans (SDL's) as collateral in Tri-party Repo.

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

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

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

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

sd/-

Chief Risk Officer
(Risk Management)

Encl : Complete list of eligible securities

Securities Segment - TripartyParty Repo

Complete list of Eligible Securities

(w.e.f. 07th Jul'25.)

A. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002024Z156	10/07/2025 MATURING 364 DTB	0.00	10-Jul-25	0.97
2	IN002024Y399	10/07/2025 MATURING 182 DTB	0.00	10-Jul-25	1.81
3	IN002025X026	11/07/2025 MATURING 91 DTB	0.00	11-Jul-25	1.00
4	IN002024Y407	17/07/2025 MATURING 182 DTB	0.00	17-Jul-25	1.00
5	IN002025X034	17/07/2025 MATURING 91 DTB	0.00	17-Jul-25	1.00
6	IN002024Z164	18/07/2025 MATURING 364 DTB	0.00	18-Jul-25	1.00
7	IN002024Z172	24/07/2025 MATURING 364 DTB	0.00	24-Jul-25	1.00
8	IN002024Y415	24/07/2025 MATURING 182 DTB	0.00	24-Jul-25	1.00
9	IN002025X042	24/07/2025 MATURING 91 DTB	0.00	24-Jul-25	1.00
10	IN002024Z180	31/07/2025 MATURING 364 DTB	0.00	31-Jul-25	1.00
11	IN002024Y423	31/07/2025 MATURING 182 DTB	0.00	31-Jul-25	1.00
12	IN002025X059	01/08/2025 MATURING 91 DTB	0.00	01-Aug-25	1.00
13	IN002024Z198	07/08/2025 MATURING 364 DTB	0.00	07-Aug-25	1.00
14	IN002024Y431	07/08/2025 MATURING 182 DTB	0.00	07-Aug-25	1.00
15	IN002025X067	07/08/2025 MATURING 91 DTB	0.00	07-Aug-25	1.00
16	IN002025X075	91 DTB Maturing on 14/08/2025	0.00	14-Aug-25	1.00
17	IN002024Y449	14/08/2025 MATURING 182 DTB	0.00	14-Aug-25	1.00
18	IN002024Z206	15/08/2025 MATURING 364 DTB	0.00	15-Aug-25	1.00
19	IN002025X083	91 DTB Maturing on 21/08/2025	0.00	21-Aug-25	1.00
20	IN002024Z214	21/08/2025 MATURING 364 DTB	0.00	21-Aug-25	1.00
21	IN002025X091	91 DTB Maturing on 28/08/2025	0.00	28-Aug-25	1.00
22	IN002024Z222	28/08/2025 MATURING 364 DTB	0.00	28-Aug-25	1.00
23	IN002024Y464	29/08/2025 MATURING 182 DTB	0.00	29-Aug-25	1.00
24	IN002025X109	91 DTB Maturing on 04/09/2025	0.00	04-Sep-25	1.00
25	IN002024Z230	04/09/2025 MATURING 364 DTB	0.00	04-Sep-25	1.00
26	IN002024Y472	04/09/2025 MATURING 182 DTB	0.00	04-Sep-25	1.00
27	IN002025X117	91 DTB Maturing on 11/09/2025	0.00	11-Sep-25	1.00
28	IN002024Z248	11/09/2025 MATURING 364 DTB	0.00	11-Sep-25	1.00
29	IN002024Y480	11/09/2025 MATURING 182 DTB	0.00	11-Sep-25	1.00
30	IN002025X125	18/09/2025 MATURING 91 DTB	0.00	18-Sep-25	1.00
31	IN002024Y498	18/09/2025 MATURING 182 DTB	0.00	18-Sep-25	1.00
32	IN002025X133	25/09/2025 MATURING 91 DTB	0.00	25-Sep-25	1.00
33	IN002024Y506	25/09/2025 MATURING 182 DTB	0.00	25-Sep-25	1.00
34	IN002025X141	091 DTB 02102025	0.00	02-Oct-25	1.00
35	IN002025Y016	02/10/2025 MATURING 182 DTB	0.00	02-Oct-25	1.00
36	IN002024Z255	03/10/2025 MATURING 364 DTB	0.00	03-Oct-25	1.00
37	IN002024Z263	09/10/2025 MATURING 364 DTB	0.00	09-Oct-25	1.00
38	IN002025Y024	10/10/2025 MATURING 182 DTB	0.00	10-Oct-25	1.00
39	IN002024Z271	16/10/2025 MATURING 364 DTB	0.00	16-Oct-25	1.00
40	IN002025Y032	16/10/2025 MATURING 182 DTB	0.00	16-Oct-25	1.00
41	IN002024Z289	23/10/2025 MATURING 364 DTB	0.00	23-Oct-25	1.00
42	IN002025Y040	23/10/2025 MATURING 182 DTB	0.00	23-Oct-25	1.00
43	IN002024Z297	30/10/2025 MATURING 364 DTB	0.00	30-Oct-25	1.00
44	IN002025Y057	31/10/2025 MATURING 182 DTB	0.00	31-Oct-25	1.00
45	IN002024Z305	06/11/2025 MATURING 364 DTB	0.00	06-Nov-25	1.00
46	IN002025Y065	06/11/2025 MATURING 182 DTB	0.00	06-Nov-25	1.00
47	IN002025Y073	182 DTB Maturing on 13/11/2025	0.00	13-Nov-25	1.00
48	IN002024Z313	13/11/2025 MATURING 364 DTB	0.00	13-Nov-25	1.00
49	IN002025Y081	182 DTB Maturing on 20/11/2025	0.00	20-Nov-25	1.00
50	IN002024Z321	21/11/2025 MATURING 364 DTB	0.00	21-Nov-25	1.00
51	IN002025Y099	182 DTB Maturing on 27/11/2025	0.00	27-Nov-25	1.00
52	IN002024Z339	27/11/2025 MATURING 364 DTB	0.00	27-Nov-25	1.00
53	IN002025Y107	182 DTB Maturing on 04/12/2025	0.00	04-Dec-25	1.00
54	IN002024Z347	04/12/2025 MATURING 364 DTB	0.00	04-Dec-25	1.00
55	IN002025Y115	182 DTB Maturing on 11/12/2025	0.00	11-Dec-25	1.00
56	IN002024Z354	11/12/2025 MATURING 364 DTB	0.00	11-Dec-25	1.00
57	IN002025Y123	18/12/2025 MATURING 182 DTB	0.00	18-Dec-25	1.00
58	IN002024Z362	18/12/2025 MATURING 364 DTB	0.00	18-Dec-25	1.00
59	IN002025Y131	25/12/2025 MATURING 182 DTB	0.00	25-Dec-25	1.00
60	IN002024Z370	26/12/2025 MATURING 364 DTB	0.00	26-Dec-25	1.00
61	IN002025Y149	182 DTB 01012026	0.00	01-Jan-26	1.00
62	IN002024Z388	01/01/2026 MATURING 364 DTB	0.00	01-Jan-26	1.00
63	IN002024Z396	08/01/2026 MATURING 364 DTB	0.00	08-Jan-26	1.00
64	IN002024Z404	15/01/2026 MATURING 364 DTB	0.00	15-Jan-26	1.00
65	IN002024Z412	22/01/2026 MATURING 364 DTB	0.00	22-Jan-26	1.00
66	IN002024Z420	29/01/2026 MATURING 364 DTB	0.00	29-Jan-26	1.00
67	IN002024Z438	05/02/2026 MATURING 364 DTB	0.00	05-Feb-26	1.00
68	IN002024Z446	12/02/2026 MATURING 364 DTB	0.00	12-Feb-26	1.00

69	IN002024Z453	20/02/2026 MATURING 364 DTB	0.00	20-Feb-26	1.00
70	IN002024Z461	27/02/2026 MATURING 364 DTB	0.00	27-Feb-26	1.00
71	IN002024Z479	05/03/2026 MATURING 364 DTB	0.00	05-Mar-26	1.00
72	IN002024Z487	12/03/2026 MATURING 364 DTB	0.00	12-Mar-26	1.00
73	IN002024Z495	19/03/2026 MATURING 364 DTB	0.00	19-Mar-26	1.00
74	IN002024Z503	26/03/2026 MATURING 364 DTB	0.00	26-Mar-26	1.00
75	IN002025Z013	02/04/2026 MATURING 364 DTB	0.00	02-Apr-26	1.00
76	IN002025Z021	10/04/2026 MATURING 364 DTB	0.00	10-Apr-26	1.00
77	IN002025Z039	16/04/2026 MATURING 364 DTB	0.00	16-Apr-26	1.00
78	IN002025Z047	23/04/2026 MATURING 364 DTB	0.00	23-Apr-26	1.00
79	IN002025Z054	01/05/2026 MATURING 364 DTB	0.00	01-May-26	1.00
80	IN002025Z062	07/05/2026 MATURING 364 DTB	0.00	07-May-26	1.00
81	IN002025Z070	364 DTB Maturing on 14/05/2026	0.00	14-May-26	1.00
82	IN002025Z088	364 DTB Maturing on 21/05/2026	0.00	21-May-26	1.00
83	IN002025Z096	364 DTB Maturing on 28/05/2026	0.00	28-May-26	1.00
84	IN002025Z104	364 DTB Maturing on 04/06/2026	0.00	04-Jun-26	1.00
85	IN002025Z112	364 DTB Maturing on 11/06/2026	0.00	11-Jun-26	1.00
86	IN002025Z120	18/06/2026 MATURING 364 DTB	0.00	18-Jun-26	1.00
87	IN002025Z138	25/06/2026 MATURING 364 DTB	0.00	25-Jun-26	1.00
88	IN002025Z146	364 DTB 02072026	0.00	02-Jul-26	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1	IN000725C027	GS09JUL2025C	0.00	09-Jul-25	Illiquid	1.00
2	IN000725C035	GS27JUL2025C	0.00	27-Jul-25	Semi-Liquid	1.00
3	IN000825C033	GS05AUG2025C	0.00	05-Aug-25	Illiquid	1.00
4	IN000825C017	GS10AUG2025C	0.00	10-Aug-25	Illiquid	1.00
5	IN000825C025	GS22AUG2025C	0.00	22-Aug-25	Illiquid	1.00
6	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	Illiquid	1.00
7	IN000925C015	GS09SEP2025C	0.00	09-Sep-25	Illiquid	1.00
8	IN000925C056	GS12SEP2025C	0.00	12-Sep-25	Illiquid	1.00
9	IN000925C023	GS15SEP2025C	0.00	15-Sep-25	Illiquid	1.00
10	IN000925C049	GS19SEP2025C	0.00	19-Sep-25	Illiquid	1.00
11	IN000925C031	GS20SEP2025C	0.00	20-Sep-25	Illiquid	1.00
12	IN0020120047	8.20% GOVT. STOCK 2025	8.20	24-Sep-25	Illiquid	1.00
13	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	Semi-Liquid	1.00
14	IN001025C021	GS10OCT2025C	0.00	10-Oct-25	Illiquid	1.00
15	IN001025C039	GS12OCT2025C	0.00	12-Oct-25	Illiquid	1.00
16	IN001025C054	GS15OCT2025C	0.00	15-Oct-25	Illiquid	1.00
17	IN001025C047	GS22OCT2025C	0.00	22-Oct-25	Illiquid	1.00
18	IN001025C013	GS26OCT2025C	0.00	26-Oct-25	Illiquid	1.00
19	IN291125C010	RJSGS02NOV2025C	0.00	02-Nov-25	Illiquid	15.00
20	IN001125C029	GS06NOV2025C	0.00	06-Nov-25	Illiquid	1.00
21	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	Semi-Liquid	1.00
22	IN001125C011	GS10NOV2025C	0.00	10-Nov-25	Illiquid	1.00
23	IN001125C037	GS25NOV2025C	0.00	25-Nov-25	Illiquid	1.00
24	IN001225C084	GS01DEC2025C	0.00	01-Dec-25	Illiquid	1.00
25	IN001225C019	GS07DEC2025C	0.00	07-Dec-25	Illiquid	1.00
26	IN001225C043	GS12DEC2025C	0.00	12-Dec-25	Illiquid	1.00
27	IN001225C050	GS15DEC2025C	0.00	15-Dec-25	Illiquid	1.00
28	IN001225C076	GS16DEC2025C	0.00	16-Dec-25	Illiquid	1.00
29	IN001225C035	GS17DEC2025C	0.00	17-Dec-25	Illiquid	1.00
30	IN001225C092	GS19DEC2025C	0.00	19-Dec-25	Illiquid	1.00
31	IN001225C068	GS23DEC2025C	0.00	23-Dec-25	Illiquid	1.00
32	IN001225C027	GS31DEC2025C	0.00	31-Dec-25	Illiquid	1.00
33	IN000126C010	GS02JAN2026C	0.00	02-Jan-26	Illiquid	1.00
34	IN000126C028	GS09JAN2026C	0.00	09-Jan-26	Illiquid	1.00
35	IN0020150093	7.59% GS 2026	7.59	11-Jan-26	Illiquid	2.00
36	IN000126C036	GS27JAN2026C	0.00	27-Jan-26	Semi-Liquid	1.00
37	IN000226C034	GS05FEB2026C	0.00	05-Feb-26	Illiquid	1.00
38	IN000226C018	GS10FEB2026C	0.00	10-Feb-26	Illiquid	1.00
39	IN000226C026	GS22FEB2026C	0.00	22-Feb-26	Illiquid	1.00
40	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	Illiquid	1.00
41	IN000326C016	GS09MAR2026C	0.00	09-Mar-26	Illiquid	1.00
42	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	Illiquid	1.00
43	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	Illiquid	1.00
44	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	Illiquid	1.00
45	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	Illiquid	1.00
46	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	Semi-Liquid	2.00
47	IN000426C022	GS10APR2026C	0.00	10-Apr-26	Illiquid	1.00
48	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	Semi-Liquid	2.00
49	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	Illiquid	1.00
50	IN000426C030	GS12APR2026C	0.00	12-Apr-26	Illiquid	1.00
51	IN000426C055	GS15APR2026C	0.00	15-Apr-26	Illiquid	1.00
52	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	Semi-Liquid	2.00
53	IN000426C048	GS22APR2026C	0.00	22-Apr-26	Illiquid	1.00
54	IN000426C014	GS26APR2026C	0.00	26-Apr-26	Illiquid	1.00
55	IN290526C010	RJSGS02MAY2026C	0.00	02-May-26	Illiquid	15.00
56	IN000526C029	GS06MAY2026C	0.00	06-May-26	Illiquid	1.00
57	IN000526C011	GS10MAY2026C	0.00	10-May-26	Illiquid	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
58	IN000526C037	GS25MAY2026C	0.00	25-May-26	Illiquid	1.00
59	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	Illiquid	3.00
60	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	Illiquid	3.00
61	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	Illiquid	3.00
62	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	Illiquid	3.00
63	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	Illiquid	3.00
64	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	Illiquid	3.00
65	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	Illiquid	3.00
66	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	Illiquid	3.00
67	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	Illiquid	3.00
68	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	Illiquid	3.00
69	IN0020120039	8.33% GOVT.STOCK 2026	8.33	09-Jul-26	Illiquid	4.00
70	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	Illiquid	3.00
71	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	Illiquid	3.00
72	IN000726C033	GS27JUL2026C	0.00	27-Jul-26	Semi-Liquid	2.00
73	IN000826C031	GS05AUG2026C	0.00	05-Aug-26	Illiquid	3.00
74	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	Illiquid	3.00
75	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	Illiquid	3.00
76	IN0020160035	6.97% GS 2026	6.97	06-Sep-26	Semi-Liquid	3.00
77	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	Illiquid	3.00
78	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	Illiquid	3.00
79	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	Illiquid	3.00
80	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	Illiquid	4.00
81	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	Illiquid	3.00
82	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	Illiquid	3.00
83	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	Illiquid	3.00
84	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	Illiquid	3.00
85	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	Illiquid	3.00
86	IN001026C045	GS15OCT2026C	0.00	15-Oct-26	Illiquid	3.00
87	IN001026C037	GS22OCT2026C	0.00	22-Oct-26	Illiquid	3.00
88	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	Illiquid	3.00
89	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	Illiquid	4.00
90	IN291126C018	RJSGS02NOV2026C	0.00	02-Nov-26	Illiquid	15.00
91	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	Illiquid	3.00
92	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	Illiquid	3.00
93	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	Semi-Liquid	3.00
94	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Semi-Liquid	3.00
95	IN001126C035	GS25NOV2026C	0.00	25-Nov-26	Illiquid	3.00
96	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	Illiquid	3.00
97	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	Illiquid	3.00
98	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	Illiquid	3.00
99	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	Illiquid	3.00
100	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	Illiquid	3.00
101	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	Illiquid	3.00
102	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	Illiquid	3.00
103	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	Illiquid	3.00
104	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	Illiquid	3.00
105	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	Illiquid	3.00
106	IN000127C026	GS27JAN2027C	0.00	27-Jan-27	Semi-Liquid	2.00
107	IN000227C032	GS05FEB2027C	0.00	05-Feb-27	Illiquid	3.00
108	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	Illiquid	3.00
109	IN0020060078	8.24% GOVT.STOCK 2027	8.24	15-Feb-27	Semi-Liquid	3.00
110	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	Illiquid	3.00
111	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	Illiquid	3.00
112	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	Illiquid	3.00
113	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	Illiquid	3.00
114	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	Illiquid	3.00
115	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	Illiquid	3.00
116	IN000427C020	GS10APR2027C	0.00	10-Apr-27	Illiquid	3.00
117	IN000427C046	GS15APR2027C	0.00	15-Apr-27	Illiquid	3.00
118	IN000427C038	GS22APR2027C	0.00	22-Apr-27	Illiquid	3.00
119	IN000427C012	GS26APR2027C	0.00	26-Apr-27	Illiquid	3.00
120	IN290527C018	RJSGS02MAY2027C	0.00	02-May-27	Illiquid	15.00
121	IN000527C027	GS06MAY2027C	0.00	06-May-27	Illiquid	3.00
122	IN000527C019	GS10MAY2027C	0.00	10-May-27	Illiquid	3.00
123	IN0020170026	6.79% GS 2027	6.79	15-May-27	Semi-Liquid	3.00
124	IN000527C035	GS25MAY2027C	0.00	25-May-27	Illiquid	3.00
125	IN0020240043	7.02% GS 2027	7.02	27-May-27	Semi-Liquid	3.00
126	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	Illiquid	3.00
127	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	Illiquid	3.00
128	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	Illiquid	3.00
129	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	Illiquid	3.00
130	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	Illiquid	3.00
131	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	Illiquid	3.00
132	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	Illiquid	3.00
133	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	Liquid	2.00
134	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	Illiquid	3.00
135	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	Illiquid	3.00
136	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	Illiquid	3.00
137	IN000727C023	GS27JUL2027C	0.00	27-Jul-27	Semi-Liquid	2.00
138	IN0020070036	8.26% GOVT.STOCK 2027	8.26	02-Aug-27	Illiquid	4.00
139	IN000827C039	GS05AUG2027C	0.00	05-Aug-27	Illiquid	3.00
140	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
141	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	Illiquid	3.00
142	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	Illiquid	3.00
143	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	Illiquid	3.00
144	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	Illiquid	3.00
145	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	Illiquid	3.00
146	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	Illiquid	3.00
147	IN0020070069	8.28% GOVT. STOCK 2027	8.28	21-Sep-27	Illiquid	4.00
148	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	Illiquid	3.00
149	IN001027C043	GS15OCT2027C	0.00	15-Oct-27	Illiquid	3.00
150	IN001027C035	GS22OCT2027C	0.00	22-Oct-27	Illiquid	3.00
151	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	Illiquid	3.00
152	IN291127C016	RJSGS02NOV2027C	0.00	02-Nov-27	Illiquid	15.00
153	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	Illiquid	3.00
154	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	Illiquid	3.00
155	IN001127C033	GS25NOV2027C	0.00	25-Nov-27	Illiquid	3.00
156	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	Illiquid	3.00
157	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	Illiquid	3.00
158	IN0020240167	6.64% GS 2027	6.64	09-Dec-27	Semi-Liquid	3.00
159	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	Illiquid	3.00
160	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	Illiquid	3.00
161	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	Illiquid	3.00
162	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	Illiquid	3.00
163	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	Illiquid	3.00
164	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	Illiquid	3.00
165	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	Illiquid	3.00
166	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	Illiquid	3.00
167	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	Semi-Liquid	3.00
168	IN000128C024	GS27JAN2028C	0.00	27-Jan-28	Semi-Liquid	2.00
169	IN000128P018	7.1%GS27JAN2028P	0.00	27-Jan-28	Semi-Liquid	2.00
170	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	Illiquid	4.00
171	IN000228C030	GS05FEB2028C	0.00	05-Feb-28	Illiquid	3.00
172	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	Illiquid	3.00
173	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	Illiquid	3.00
174	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	Illiquid	3.00
175	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	Illiquid	3.00
176	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	Illiquid	3.00
177	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	Illiquid	3.00
178	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	Illiquid	3.00
179	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Semi-Liquid	3.00
180	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	Liquid	2.00
181	IN000428C028	GS10APR2028C	0.00	10-Apr-28	Illiquid	3.00
182	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	Illiquid	3.00
183	IN000428C044	GS15APR2028C	0.00	15-Apr-28	Illiquid	3.00
184	IN000428C036	GS22APR2028C	0.00	22-Apr-28	Illiquid	3.00
185	IN000428C010	GS26APR2028C	0.00	26-Apr-28	Illiquid	3.00
186	IN290528C016	RJSGS02MAY2028C	0.00	02-May-28	Illiquid	15.00
187	IN000528C025	GS06MAY2028C	0.00	06-May-28	Illiquid	3.00
188	IN000528C017	GS10MAY2028C	0.00	10-May-28	Illiquid	3.00
189	IN000528C033	GS25MAY2028C	0.00	25-May-28	Illiquid	3.00
190	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	Illiquid	4.00
191	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	Illiquid	5.00
192	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	5.00
193	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	Illiquid	4.00
194	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	Illiquid	4.00
195	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	Illiquid	4.00
196	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	Illiquid	4.00
197	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	Illiquid	4.00
198	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	Illiquid	4.00
199	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	Illiquid	4.00
200	IN0020250034	5.91% G.S. 2028	5.91	30-Jun-28	Liquid	3.00
201	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	Illiquid	4.00
202	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	Illiquid	4.00
203	IN000828C037	GS05AUG2028C	0.00	05-Aug-28	Illiquid	4.00
204	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	Illiquid	4.00
205	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	Illiquid	4.00
206	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	Illiquid	4.00
207	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	Illiquid	4.00
208	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	Illiquid	4.00
209	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	Illiquid	4.00
210	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	Illiquid	4.00
211	IN0020210160	GOI FLOATING RATE BOND 2028	6.47	04-Oct-28	N/A	5.00
212	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	Illiquid	4.00
213	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	Illiquid	4.00
214	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	Illiquid	4.00
215	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	Liquid	3.00
216	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	Illiquid	4.00
217	IN291128C014	RJSGS02NOV2028C	0.00	02-Nov-28	Illiquid	15.00
218	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	Illiquid	4.00
219	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	Illiquid	4.00
220	IN0020230143	7.25% GOI SGrB 2028	7.25	13-Nov-28	Illiquid	5.00
221	IN001128C031	GS25NOV2028C	0.00	25-Nov-28	Illiquid	4.00
222	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	Illiquid	4.00
223	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
224	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	Illiquid	4.00
225	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	Illiquid	4.00
226	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	Illiquid	4.00
227	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	Illiquid	4.00
228	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	Illiquid	4.00
229	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	Illiquid	4.00
230	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	Illiquid	4.00
231	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	Illiquid	4.00
232	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Liquid	3.00
233	IN000229C038	GS05FEB2029C	0.00	05-Feb-29	Illiquid	4.00
234	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	Illiquid	4.00
235	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	Illiquid	4.00
236	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	Illiquid	4.00
237	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	Illiquid	4.00
238	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	Illiquid	4.00
239	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	Illiquid	4.00
240	IN0020150069	7.59% GS 2029	7.59	20-Mar-29	Semi-Liquid	4.00
241	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	Illiquid	4.00
242	IN000429C026	GS10APR2029C	0.00	10-Apr-29	Illiquid	4.00
243	IN000429C042	GS15APR2029C	0.00	15-Apr-29	Illiquid	4.00
244	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	Liquid	3.00
245	IN000429C034	GS22APR2029C	0.00	22-Apr-29	Illiquid	4.00
246	IN000429C018	GS26APR2029C	0.00	26-Apr-29	Illiquid	4.00
247	IN290529C014	RJSGS02MAY2029C	0.00	02-May-29	Illiquid	15.00
248	IN000529C023	GS06MAY2029C	0.00	06-May-29	Illiquid	4.00
249	IN000529C015	GS10MAY2029C	0.00	10-May-29	Illiquid	4.00
250	IN000529C031	GS25MAY2029C	0.00	25-May-29	Illiquid	4.00
251	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	Illiquid	4.00
252	IN0020240050	7.04% GS 2029	7.04	03-Jun-29	Liquid	3.00
253	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	Illiquid	4.00
254	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	Illiquid	4.00
255	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	Illiquid	4.00
256	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	Illiquid	4.00
257	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	Illiquid	4.00
258	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	Illiquid	4.00
259	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	Illiquid	4.00
260	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	Illiquid	4.00
261	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	Illiquid	4.00
262	IN000829C035	GS05AUG2029C	0.00	05-Aug-29	Illiquid	4.00
263	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	Illiquid	4.00
264	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	Illiquid	4.00
265	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	Illiquid	4.00
266	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	Illiquid	4.00
267	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	Illiquid	4.00
268	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	Illiquid	4.00
269	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	Illiquid	4.00
270	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	Semi-Liquid	4.00
271	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	Illiquid	4.00
272	IN001029C049	GS15OCT2029C	0.00	15-Oct-29	Illiquid	4.00
273	IN001029C031	GS22OCT2029C	0.00	22-Oct-29	Illiquid	4.00
274	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	Illiquid	4.00
275	IN291129C012	RJSGS02NOV2029C	0.00	02-Nov-29	Illiquid	15.00
276	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	Illiquid	4.00
277	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	Illiquid	4.00
278	IN001129C039	GS25NOV2029C	0.00	25-Nov-29	Illiquid	4.00
279	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	Illiquid	4.00
280	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	Illiquid	4.00
281	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	Illiquid	4.00
282	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	Illiquid	4.00
283	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	Illiquid	4.00
284	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	Illiquid	4.00
285	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	Illiquid	4.00
286	IN0020240183	6.75% GS 2029	6.75	23-Dec-29	Liquid	3.00
287	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	Illiquid	4.00
288	IN0020160118	6.79% GS 2029	6.79	26-Dec-29	Semi-Liquid	4.00
289	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	Illiquid	4.00
290	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	Illiquid	4.00
291	IN000230C036	GS05FEB2030C	0.00	05-Feb-30	Illiquid	4.00
292	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	Illiquid	4.00
293	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	Illiquid	4.00
294	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	Illiquid	4.00
295	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	Illiquid	4.00
296	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	Illiquid	4.00
297	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	Semi-Liquid	4.00
298	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	Illiquid	4.00
299	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	Illiquid	4.00
300	IN000430C024	GS10APR2030C	0.00	10-Apr-30	Illiquid	4.00
301	IN000430C040	GS15APR2030C	0.00	15-Apr-30	Illiquid	4.00
302	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Liquid	3.00
303	IN000430C032	GS22APR2030C	0.00	22-Apr-30	Illiquid	4.00
304	IN000430C016	GS26APR2030C	0.00	26-Apr-30	Illiquid	4.00
305	IN290530C012	RJSGS02MAY2030C	0.00	02-May-30	Illiquid	15.00
306	IN000530C021	GS06MAY2030C	0.00	06-May-30	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
307	IN0020160019	7.61% GS 2030	7.61	09-May-30	Illiquid	5.00
308	IN000530C013	GS10MAY2030C	0.00	10-May-30	Illiquid	4.00
309	IN0020200070	5.79% GS 2030	5.79	11-May-30	Semi-Liquid	4.00
310	IN000530C039	GS25MAY2030C	0.00	25-May-30	Illiquid	4.00
311	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	Illiquid	7.00
312	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	Illiquid	7.00
313	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	Illiquid	7.00
314	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	Illiquid	7.00
315	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	Illiquid	7.00
316	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	Illiquid	7.00
317	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	Illiquid	7.00
318	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	Illiquid	7.00
319	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	Illiquid	7.00
320	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	Illiquid	7.00
321	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	Semi-Liquid	5.00
322	IN000830C033	GS05AUG2030C	0.00	05-Aug-30	Illiquid	7.00
323	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	Illiquid	7.00
324	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	Illiquid	7.00
325	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	Illiquid	7.00
326	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	Illiquid	7.00
327	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	Illiquid	7.00
328	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	Illiquid	7.00
329	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	Illiquid	7.00
330	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	6.00
331	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	Illiquid	7.00
332	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	Illiquid	7.00
333	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	Illiquid	7.00
334	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	Illiquid	7.00
335	IN291130C010	RJSGS02NOV2030C	0.00	02-Nov-30	Illiquid	15.00
336	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	Illiquid	7.00
337	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	Illiquid	7.00
338	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	Liquid	3.00
339	IN001130C037	GS25NOV2030C	0.00	25-Nov-30	Illiquid	7.00
340	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	Semi-Liquid	5.00
341	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	Illiquid	7.00
342	IN0020110055	8.97% GOVT. STOCK 2030	8.97	05-Dec-30	Illiquid	6.00
343	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	Illiquid	7.00
344	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	Illiquid	7.00
345	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	Illiquid	7.00
346	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	Illiquid	7.00
347	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	Illiquid	7.00
348	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	Illiquid	7.00
349	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	Illiquid	7.00
350	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	Illiquid	7.00
351	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	Illiquid	7.00
352	IN000231C034	GS05FEB2031C	0.00	05-Feb-31	Illiquid	7.00
353	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	Illiquid	7.00
354	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	Illiquid	7.00
355	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	Illiquid	7.00
356	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	Illiquid	7.00
357	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	Illiquid	7.00
358	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	Illiquid	7.00
359	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	Illiquid	7.00
360	IN000431C022	GS10APR2031C	0.00	10-Apr-31	Illiquid	7.00
361	IN000431C048	GS15APR2031C	0.00	15-Apr-31	Illiquid	7.00
362	IN000431C030	GS22APR2031C	0.00	22-Apr-31	Illiquid	7.00
363	IN000431C014	GS26APR2031C	0.00	26-Apr-31	Illiquid	7.00
364	IN290531C010	RJSGS02MAY2031C	0.00	02-May-31	Illiquid	15.00
365	IN000531C029	GS06MAY2031C	0.00	06-May-31	Illiquid	7.00
366	IN000531C011	GS10MAY2031C	0.00	10-May-31	Illiquid	7.00
367	IN000531C037	GS25MAY2031C	0.00	25-May-31	Illiquid	7.00
368	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	Illiquid	7.00
369	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	Illiquid	7.00
370	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	Illiquid	7.00
371	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	Illiquid	7.00
372	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	Illiquid	7.00
373	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	Illiquid	7.00
374	IN0020240076	7.02% GS 2031	7.02	18-Jun-31	Liquid	3.00
375	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	Illiquid	7.00
376	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	Illiquid	7.00
377	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	Illiquid	7.00
378	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	Illiquid	7.00
379	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Liquid	3.00
380	IN000831C031	GS05AUG2031C	0.00	05-Aug-31	Illiquid	7.00
381	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	Illiquid	7.00
382	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	Illiquid	7.00
383	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	Illiquid	7.00
384	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	Illiquid	7.00
385	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	Illiquid	7.00
386	IN0020170042	6.68% GS 2031	6.68	17-Sep-31	Semi-Liquid	5.00
387	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	Illiquid	7.00
388	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	Illiquid	7.00
389	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
390	IN001031C045	GS15OCT2031C	0.00	15-Oct-31	Illiquid	7.00
391	IN001031C037	GS22OCT2031C	0.00	22-Oct-31	Illiquid	7.00
392	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	Illiquid	7.00
393	IN291131C018	RJSGS02NOV2031C	0.00	02-Nov-31	Illiquid	15.00
394	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	Illiquid	7.00
395	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	Illiquid	7.00
396	IN001131C035	GS25NOV2031C	0.00	25-Nov-31	Illiquid	7.00
397	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	Illiquid	7.00
398	IN0020180041	GOI FLOATING RATE BOND 2031	6.59	07-Dec-31	N/A	9.00
399	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	Illiquid	7.00
400	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	Illiquid	7.00
401	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	Illiquid	7.00
402	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	Illiquid	7.00
403	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	Illiquid	7.00
404	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	Illiquid	7.00
405	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	Illiquid	7.00
406	IN0020240191	6.79% GS 2031	6.79	30-Dec-31	Liquid	3.00
407	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	Illiquid	7.00
408	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	Illiquid	7.00
409	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	3.00
410	IN000232C032	GS05FEB2032C	0.00	05-Feb-32	Illiquid	7.00
411	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	Illiquid	7.00
412	IN0020060086	8.28% GOVT. STOCK 2032	8.28	15-Feb-32	Illiquid	6.00
413	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	Illiquid	7.00
414	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	Illiquid	7.00
415	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	Illiquid	7.00
416	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	Illiquid	7.00
417	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	Illiquid	7.00
418	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	Illiquid	7.00
419	IN000432C020	GS10APR2032C	0.00	10-Apr-32	Illiquid	7.00
420	IN000432C046	GS15APR2032C	0.00	15-Apr-32	Illiquid	7.00
421	IN000432C038	GS22APR2032C	0.00	22-Apr-32	Illiquid	7.00
422	IN000432C012	GS26APR2032C	0.00	26-Apr-32	Illiquid	7.00
423	IN290532C018	RJSGS02MAY2032C	0.00	02-May-32	Illiquid	15.00
424	IN000532C027	GS06MAY2032C	0.00	06-May-32	Illiquid	7.00
425	IN000532C019	GS10MAY2032C	0.00	10-May-32	Illiquid	7.00
426	IN000532C035	GS25MAY2032C	0.00	25-May-32	Illiquid	7.00
427	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	Illiquid	7.00
428	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	Illiquid	7.00
429	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	Illiquid	7.00
430	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	Illiquid	7.00
431	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	Illiquid	7.00
432	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	Illiquid	7.00
433	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	Illiquid	7.00
434	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	Illiquid	7.00
435	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	Illiquid	7.00
436	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	Illiquid	7.00
437	IN0020070044	8.32% GOVT. STOCK 2032	8.32	02-Aug-32	Illiquid	6.00
438	IN000832C039	GS05AUG2032C	0.00	05-Aug-32	Illiquid	7.00
439	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	Illiquid	7.00
440	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	Liquid	3.00
441	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	Illiquid	7.00
442	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	Semi-Liquid	5.00
443	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	Illiquid	7.00
444	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	Illiquid	7.00
445	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	Illiquid	7.00
446	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	Illiquid	7.00
447	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	Illiquid	7.00
448	IN0020070077	8.33% GOVT. STOCK 2032	8.33	21-Sep-32	Illiquid	6.00
449	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	Illiquid	7.00
450	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	Illiquid	7.00
451	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	Illiquid	7.00
452	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	Illiquid	7.00
453	IN291132C016	RJSGS02NOV2032C	0.00	02-Nov-32	Illiquid	15.00
454	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	Illiquid	7.00
455	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	Illiquid	7.00
456	IN001132C033	GS25NOV2032C	0.00	25-Nov-32	Illiquid	7.00
457	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	Illiquid	7.00
458	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	Illiquid	7.00
459	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	Illiquid	7.00
460	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	Illiquid	7.00
461	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	Illiquid	7.00
462	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	Illiquid	7.00
463	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	Illiquid	7.00
464	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	Illiquid	7.00
465	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	Illiquid	7.00
466	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	Illiquid	7.00
467	IN0020220144	7.29% GOI SGrB 2033	7.29	27-Jan-33	Illiquid	6.00
468	IN000233C030	GS05FEB2033C	0.00	05-Feb-33	Illiquid	7.00
469	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	Liquid	3.00
470	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	Illiquid	7.00
471	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	Illiquid	7.00
472	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
473	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	Illiquid	7.00
474	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	Illiquid	7.00
475	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	Illiquid	7.00
476	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	Illiquid	7.00
477	IN000433C028	GS10APR2033C	0.00	10-Apr-33	Illiquid	7.00
478	IN000433C044	GS15APR2033C	0.00	15-Apr-33	Illiquid	7.00
479	IN000433C036	GS22APR2033C	0.00	22-Apr-33	Illiquid	7.00
480	IN000433C010	GS26APR2033C	0.00	26-Apr-33	Illiquid	7.00
481	IN290533C016	RJSGS02MAY2033C	0.00	02-May-33	Illiquid	15.00
482	IN000533C025	GS06MAY2033C	0.00	06-May-33	Illiquid	7.00
483	IN000533C017	GS10MAY2033C	0.00	10-May-33	Illiquid	7.00
484	IN000533C033	GS25MAY2033C	0.00	25-May-33	Illiquid	7.00
485	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	Illiquid	7.00
486	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	Illiquid	7.00
487	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	Illiquid	7.00
488	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	Illiquid	7.00
489	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	Illiquid	7.00
490	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Semi-Liquid	5.00
491	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	Illiquid	7.00
492	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	Illiquid	7.00
493	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	Illiquid	7.00
494	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	Illiquid	7.00
495	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	Illiquid	7.00
496	IN000833C037	GS05AUG2033C	0.00	05-Aug-33	Illiquid	7.00
497	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	Illiquid	7.00
498	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	Liquid	3.00
499	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	Illiquid	7.00
500	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	Illiquid	7.00
501	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	Illiquid	7.00
502	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	Illiquid	7.00
503	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	Illiquid	7.00
504	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	Illiquid	7.00
505	IN0020200120	GOI FLOATING RATE BOND 2033	6.59	22-Sep-33	N/A	9.00
506	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	Illiquid	7.00
507	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	Illiquid	7.00
508	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	Illiquid	7.00
509	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	Illiquid	7.00
510	IN291133C014	RJSGS02NOV2033C	0.00	02-Nov-33	Illiquid	15.00
511	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	Illiquid	7.00
512	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	Illiquid	6.00
513	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	Illiquid	7.00
514	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	Illiquid	7.00
515	IN001133C031	GS25NOV2033C	0.00	25-Nov-33	Illiquid	7.00
516	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	Illiquid	7.00
517	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Semi-Liquid	5.00
518	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	Illiquid	7.00
519	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	Illiquid	6.00
520	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	Illiquid	7.00
521	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	Illiquid	7.00
522	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	Illiquid	7.00
523	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	Illiquid	7.00
524	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	Illiquid	7.00
525	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	Illiquid	7.00
526	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	Illiquid	7.00
527	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	Illiquid	7.00
528	IN000234C038	GS05FEB2034C	0.00	05-Feb-34	Illiquid	7.00
529	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	Illiquid	7.00
530	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	Illiquid	7.00
531	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	Illiquid	7.00
532	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	Illiquid	7.00
533	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	Illiquid	7.00
534	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	Illiquid	7.00
535	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	Illiquid	7.00
536	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	Liquid	3.00
537	IN000434C026	GS10APR2034C	0.00	10-Apr-34	Illiquid	7.00
538	IN000434C042	GS15APR2034C	0.00	15-Apr-34	Illiquid	7.00
539	IN000434C034	GS22APR2034C	0.00	22-Apr-34	Illiquid	7.00
540	IN000434C018	GS26APR2034C	0.00	26-Apr-34	Illiquid	7.00
541	IN290534C014	RJSGS02MAY2034C	0.00	02-May-34	Illiquid	15.00
542	IN000534C015	GS06MAY2034C	0.00	06-May-34	Illiquid	7.00
543	IN000534C023	GS25MAY2034C	0.00	25-May-34	Illiquid	7.00
544	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	Illiquid	7.00
545	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	Illiquid	7.00
546	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	Illiquid	7.00
547	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	Illiquid	7.00
548	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	Illiquid	7.00
549	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	Illiquid	7.00
550	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	Illiquid	7.00
551	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	Illiquid	7.00
552	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	Illiquid	7.00
553	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	Illiquid	7.00
554	IN0020240100	6.90% GOI SGrB 2034	6.90	05-Aug-34	Illiquid	6.00
555	IN000834C035	GS05AUG2034C	0.00	05-Aug-34	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
556	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Illiquid	6.00
557	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	Illiquid	7.00
558	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	Illiquid	7.00
559	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	Illiquid	7.00
560	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	Illiquid	7.00
561	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	Illiquid	7.00
562	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	Illiquid	7.00
563	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Liquid	3.00
564	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	Illiquid	7.00
565	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	Illiquid	7.00
566	IN0020240126	6.79% GS 2034	6.79	07-Oct-34	Liquid	3.00
567	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	Illiquid	7.00
568	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	Illiquid	7.00
569	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	Illiquid	7.00
570	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	Illiquid	7.00
571	IN0020210137	GOI FRB 2034	6.01	30-Oct-34	N/A	9.00
572	IN291134C012	RJSGS02NOV2034C	0.00	02-Nov-34	Illiquid	15.00
573	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	Illiquid	7.00
574	IN001134C021	GS25NOV2034C	0.00	25-Nov-34	Illiquid	7.00
575	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	Illiquid	7.00
576	IN0020240159	6.79% GOI SGRB 2034	6.79	02-Dec-34	Semi-Liquid	5.00
577	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	Illiquid	7.00
578	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	Illiquid	7.00
579	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	Illiquid	7.00
580	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	Illiquid	7.00
581	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	Illiquid	7.00
582	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Illiquid	6.00
583	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	Illiquid	7.00
584	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	Illiquid	7.00
585	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	Illiquid	7.00
586	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	Illiquid	7.00
587	IN000235C027	GS05FEB2035C	0.00	05-Feb-35	Illiquid	7.00
588	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	Illiquid	7.00
589	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	Illiquid	7.00
590	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	Illiquid	7.00
591	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	Illiquid	7.00
592	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Liquid	3.00
593	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	Illiquid	7.00
594	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	Illiquid	7.00
595	IN000435C023	GS10APR2035C	0.00	10-Apr-35	Illiquid	7.00
596	IN000435C049	GS15APR2035C	0.00	15-Apr-35	Illiquid	7.00
597	IN000435C031	GS22APR2035C	0.00	22-Apr-35	Illiquid	7.00
598	IN000435C015	GS26APR2035C	0.00	26-Apr-35	Illiquid	7.00
599	IN290535C011	RJSGS02MAY2035C	0.00	02-May-35	Illiquid	15.00
600	IN0020250026	6.33% GS 2035	6.33	05-May-35	Liquid	3.00
601	IN000535C012	GS06MAY2035C	0.00	06-May-35	Illiquid	7.00
602	IN000535C020	GS25MAY2035C	0.00	25-May-35	Illiquid	7.00
603	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	Illiquid	10.00
604	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	Illiquid	10.00
605	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	Illiquid	10.00
606	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	Illiquid	10.00
607	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Semi-Liquid	6.00
608	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	Illiquid	10.00
609	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	Illiquid	10.00
610	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	Illiquid	10.00
611	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	Illiquid	10.00
612	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	Illiquid	10.00
613	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	Illiquid	10.00
614	IN000835C024	GS05AUG2035C	0.00	05-Aug-35	Illiquid	10.00
615	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	Illiquid	10.00
616	IN0020050012	7.40% GOVT. STOCK 2035	7.40	09-Sep-35	Semi-Liquid	6.00
617	IN000935P016	7.4%GS09SEP2035P	0.00	09-Sep-35	Illiquid	10.00
618	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	Illiquid	10.00
619	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	Illiquid	10.00
620	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	Illiquid	10.00
621	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	Illiquid	10.00
622	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	Illiquid	10.00
623	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	Illiquid	10.00
624	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	Illiquid	10.00
625	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	Illiquid	10.00
626	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	Illiquid	10.00
627	IN291135C019	RJSGS02NOV2035C	0.00	02-Nov-35	Illiquid	15.00
628	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	Illiquid	10.00
629	IN001135C028	GS25NOV2035C	0.00	25-Nov-35	Illiquid	10.00
630	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	Illiquid	10.00
631	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	Illiquid	10.00
632	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	Illiquid	10.00
633	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Semi-Liquid	6.00
634	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	Illiquid	10.00
635	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	Illiquid	10.00
636	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	Illiquid	10.00
637	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	Illiquid	10.00
638	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
639	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	Illiquid	10.00
640	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	Illiquid	10.00
641	IN000236C025	GS05FEB2036C	0.00	05-Feb-36	Illiquid	10.00
642	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	Illiquid	10.00
643	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	Illiquid	10.00
644	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	Illiquid	10.00
645	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	Illiquid	10.00
646	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	Illiquid	10.00
647	IN000436C021	GS10APR2036C	0.00	10-Apr-36	Illiquid	10.00
648	IN000436C047	GS15APR2036C	0.00	15-Apr-36	Illiquid	10.00
649	IN000436C039	GS22APR2036C	0.00	22-Apr-36	Illiquid	10.00
650	IN000436C013	GS26APR2036C	0.00	26-Apr-36	Illiquid	10.00
651	IN290536C019	RJSGS02MAY2036C	0.00	02-May-36	Illiquid	15.00
652	IN000536C010	GS06MAY2036C	0.00	06-May-36	Illiquid	10.00
653	IN0020220029	7.54% GS 2036	7.54	23-May-36	Semi-Liquid	6.00
654	IN000536C028	GS25MAY2036C	0.00	25-May-36	Illiquid	10.00
655	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	Illiquid	10.00
656	IN0020060045	8.33% GOVT. STOCK 2036	8.33	07-Jun-36	Illiquid	8.00
657	IN000636P010	8.33%%GS07JUN2036P	0.00	07-Jun-36	Illiquid	10.00
658	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	Illiquid	10.00
659	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	Illiquid	10.00
660	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	Illiquid	10.00
661	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	Illiquid	10.00
662	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	Illiquid	10.00
663	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	Illiquid	10.00
664	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	Illiquid	10.00
665	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	Illiquid	10.00
666	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	Illiquid	10.00
667	IN000836C022	GS05AUG2036C	0.00	05-Aug-36	Illiquid	10.00
668	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	Illiquid	10.00
669	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	Illiquid	10.00
670	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	Illiquid	10.00
671	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	Illiquid	10.00
672	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	Illiquid	10.00
673	IN001036C028	GS10OCT2036C	0.00	10-Oct-36	Illiquid	10.00
674	IN001036C044	GS15OCT2036C	0.00	15-Oct-36	Illiquid	10.00
675	IN001036C036	GS22OCT2036C	0.00	22-Oct-36	Illiquid	10.00
676	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	Illiquid	10.00
677	IN291136C017	RJSGS02NOV2036C	0.00	02-Nov-36	Illiquid	15.00
678	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	Illiquid	10.00
679	IN001136C026	GS25NOV2036C	0.00	25-Nov-36	Illiquid	10.00
680	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	Illiquid	10.00
681	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	Illiquid	10.00
682	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	Illiquid	10.00
683	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	Illiquid	10.00
684	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	Illiquid	10.00
685	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	Semi-Liquid	6.00
686	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	Illiquid	10.00
687	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	Illiquid	10.00
688	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	Illiquid	10.00
689	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	Illiquid	10.00
690	IN000237C023	GS05FEB2037C	0.00	05-Feb-37	Illiquid	10.00
691	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	Illiquid	10.00
692	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	Illiquid	10.00
693	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	Illiquid	10.00
694	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	Illiquid	10.00
695	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	Illiquid	10.00
696	IN000437C029	GS10APR2037C	0.00	10-Apr-37	Illiquid	10.00
697	IN000437C045	GS15APR2037C	0.00	15-Apr-37	Illiquid	10.00
698	IN000437C037	GS22APR2037C	0.00	22-Apr-37	Illiquid	10.00
699	IN000437C011	GS26APR2037C	0.00	26-Apr-37	Illiquid	10.00
700	IN290537C017	RJSGS02MAY2037C	0.00	02-May-37	Illiquid	15.00
701	IN000537C018	GS06MAY2037C	0.00	06-May-37	Illiquid	10.00
702	IN000537C026	GS25MAY2037C	0.00	25-May-37	Illiquid	10.00
703	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	Illiquid	10.00
704	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	Illiquid	10.00
705	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	Illiquid	10.00
706	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	Illiquid	10.00
707	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	Illiquid	10.00
708	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	Illiquid	10.00
709	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	Illiquid	10.00
710	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	Illiquid	10.00
711	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	Illiquid	10.00
712	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	Liquid	4.00
713	IN000837C020	GS05AUG2037C	0.00	05-Aug-37	Illiquid	10.00
714	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	Illiquid	10.00
715	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	Illiquid	10.00
716	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	Illiquid	10.00
717	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	Illiquid	10.00
718	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	Illiquid	10.00
719	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	Illiquid	10.00
720	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	Illiquid	10.00
721	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
722	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	Illiquid	10.00
723	IN291137C015	RJSGS02NOV2037C	0.00	02-Nov-37	Illiquid	15.00
724	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	Illiquid	10.00
725	IN001137C024	GS25NOV2037C	0.00	25-Nov-37	Illiquid	10.00
726	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	Illiquid	10.00
727	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	Illiquid	10.00
728	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	Illiquid	10.00
729	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	Illiquid	10.00
730	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	Illiquid	10.00
731	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	Illiquid	10.00
732	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	Illiquid	10.00
733	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	Illiquid	10.00
734	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	Illiquid	10.00
735	IN000238C021	GS05FEB2038C	0.00	05-Feb-38	Illiquid	10.00
736	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	Illiquid	10.00
737	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	Illiquid	10.00
738	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	Illiquid	10.00
739	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	Illiquid	10.00
740	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	Illiquid	10.00
741	IN000438C027	GS10APR2038C	0.00	10-Apr-38	Illiquid	10.00
742	IN000438C043	GS15APR2038C	0.00	15-Apr-38	Illiquid	10.00
743	IN000438C035	GS22APR2038C	0.00	22-Apr-38	Illiquid	10.00
744	IN000438C019	GS26APR2038C	0.00	26-Apr-38	Illiquid	10.00
745	IN290538C015	RJSGS02MAY2038C	0.00	02-May-38	Illiquid	15.00
746	IN000538C016	GS06MAY2038C	0.00	06-May-38	Illiquid	10.00
747	IN000538C024	GS25MAY2038C	0.00	25-May-38	Illiquid	10.00
748	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	Illiquid	10.00
749	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	Illiquid	10.00
750	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	Illiquid	10.00
751	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	Illiquid	10.00
752	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	Illiquid	10.00
753	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	Illiquid	10.00
754	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	Illiquid	10.00
755	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	Illiquid	10.00
756	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	Illiquid	10.00
757	IN000838C028	GS05AUG2038C	0.00	05-Aug-38	Illiquid	10.00
758	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	Illiquid	10.00
759	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	Illiquid	10.00
760	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	Illiquid	10.00
761	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	Illiquid	10.00
762	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	Illiquid	10.00
763	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	Illiquid	10.00
764	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	Illiquid	10.00
765	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	Illiquid	10.00
766	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	Illiquid	10.00
767	IN291138C013	RJSGS02NOV2038C	0.00	02-Nov-38	Illiquid	15.00
768	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	Illiquid	10.00
769	IN001138C022	GS25NOV2038C	0.00	25-Nov-38	Illiquid	10.00
770	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	Illiquid	10.00
771	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	Illiquid	10.00
772	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	Illiquid	10.00
773	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	Illiquid	10.00
774	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	Illiquid	10.00
775	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	Illiquid	10.00
776	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	Illiquid	10.00
777	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	Illiquid	10.00
778	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	Illiquid	10.00
779	IN0020080050	6.83% GOVT. STOCK 2039	6.83	19-Jan-39	Semi-Liquid	6.00
780	IN000239C029	GS05FEB2039C	0.00	05-Feb-39	Illiquid	10.00
781	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	Illiquid	10.00
782	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	Illiquid	10.00
783	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	Illiquid	10.00
784	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	Illiquid	10.00
785	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	Illiquid	10.00
786	IN000439C025	GS10APR2039C	0.00	10-Apr-39	Illiquid	10.00
787	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	Liquid	4.00
788	IN000439C041	GS15APR2039C	0.00	15-Apr-39	Illiquid	10.00
789	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	Illiquid	10.00
790	IN000439C033	GS22APR2039C	0.00	22-Apr-39	Illiquid	10.00
791	IN000439C017	GS26APR2039C	0.00	26-Apr-39	Illiquid	10.00
792	IN290539C013	RJSGS02MAY2039C	0.00	02-May-39	Illiquid	15.00
793	IN290539P015	7.52%RJSGS02MAY2039P	0.00	02-May-39	Illiquid	15.00
794	IN000539C014	GS06MAY2039C	0.00	06-May-39	Illiquid	10.00
795	IN000539C022	GS25MAY2039C	0.00	25-May-39	Illiquid	10.00
796	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	Illiquid	10.00
797	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	Illiquid	10.00
798	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	Illiquid	10.00
799	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	Illiquid	10.00
800	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	Illiquid	10.00
801	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	Illiquid	10.00
802	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	Illiquid	10.00
803	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	Illiquid	10.00
804	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
805	IN000839C026	GS05AUG2039C	0.00	05-Aug-39	Illiquid	10.00
806	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	Illiquid	10.00
807	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	Illiquid	10.00
808	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	Semi-Liquid	6.00
809	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	Illiquid	10.00
810	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	Illiquid	10.00
811	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	Illiquid	10.00
812	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	Illiquid	10.00
813	IN001039C048	GS15OCT2039C	0.00	15-Oct-39	Illiquid	10.00
814	IN001039C030	GS22OCT2039C	0.00	22-Oct-39	Illiquid	10.00
815	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	Illiquid	10.00
816	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	Illiquid	10.00
817	IN0020240134	6.92% GS 2039	6.92	18-Nov-39	Liquid	4.00
818	IN001139C020	GS25NOV2039C	0.00	25-Nov-39	Illiquid	10.00
819	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	Illiquid	10.00
820	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	Illiquid	10.00
821	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	Illiquid	10.00
822	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	Illiquid	10.00
823	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	Illiquid	10.00
824	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	Illiquid	10.00
825	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	Illiquid	10.00
826	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	Illiquid	10.00
827	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	Illiquid	10.00
828	IN000240C027	GS05FEB2040C	0.00	05-Feb-40	Illiquid	10.00
829	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	Illiquid	10.00
830	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	Illiquid	10.00
831	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	Illiquid	10.00
832	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	Illiquid	10.00
833	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	Illiquid	10.00
834	IN000440C023	GS10APR2040C	0.00	10-Apr-40	Illiquid	10.00
835	IN000440C049	GS15APR2040C	0.00	15-Apr-40	Illiquid	10.00
836	IN000440C031	GS22APR2040C	0.00	22-Apr-40	Illiquid	10.00
837	IN000440C015	GS26APR2040C	0.00	26-Apr-40	Illiquid	10.00
838	IN000540C012	GS06MAY2040C	0.00	06-May-40	Illiquid	10.00
839	IN000540C020	GS25MAY2040C	0.00	25-May-40	Illiquid	10.00
840	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	Illiquid	14.00
841	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	Illiquid	14.00
842	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	Illiquid	14.00
843	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	Illiquid	14.00
844	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	Illiquid	14.00
845	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	Illiquid	14.00
846	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	Illiquid	14.00
847	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	Illiquid	14.00
848	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	Illiquid	9.00
849	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	Illiquid	14.00
850	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	Illiquid	14.00
851	IN0020250042	6.68% GS 2040	6.68	07-Jul-40	Liquid	5.00
852	IN000840C024	GS05AUG2040C	0.00	05-Aug-40	Illiquid	14.00
853	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	Illiquid	14.00
854	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	Illiquid	14.00
855	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	Illiquid	14.00
856	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	Illiquid	14.00
857	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	Illiquid	14.00
858	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	Illiquid	14.00
859	IN001040C046	GS15OCT2040C	0.00	15-Oct-40	Illiquid	14.00
860	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	Illiquid	14.00
861	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	Illiquid	14.00
862	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	Illiquid	14.00
863	IN001140C028	GS25NOV2040C	0.00	25-Nov-40	Illiquid	14.00
864	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	Illiquid	14.00
865	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	Illiquid	14.00
866	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	Illiquid	14.00
867	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	Illiquid	14.00
868	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	Illiquid	14.00
869	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	Illiquid	14.00
870	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	Illiquid	14.00
871	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	Illiquid	14.00
872	IN000241C025	GS05FEB2041C	0.00	05-Feb-41	Illiquid	14.00
873	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	Illiquid	14.00
874	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	Illiquid	14.00
875	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	Illiquid	14.00
876	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	Illiquid	14.00
877	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	Illiquid	14.00
878	IN000441C021	GS10APR2041C	0.00	10-Apr-41	Illiquid	14.00
879	IN000441C047	GS15APR2041C	0.00	15-Apr-41	Illiquid	14.00
880	IN000441C039	GS22APR2041C	0.00	22-Apr-41	Illiquid	14.00
881	IN000441C013	GS26APR2041C	0.00	26-Apr-41	Illiquid	14.00
882	IN000541C010	GS06MAY2041C	0.00	06-May-41	Illiquid	14.00
883	IN000541C028	GS25MAY2041C	0.00	25-May-41	Illiquid	14.00
884	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	Illiquid	14.00
885	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	Illiquid	14.00
886	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	Illiquid	14.00
887	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
888	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	Illiquid	14.00
889	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	Illiquid	14.00
890	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	Illiquid	14.00
891	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	Illiquid	14.00
892	IN000841C022	GS05AUG2041C	0.00	05-Aug-41	Illiquid	14.00
893	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	Illiquid	14.00
894	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	Illiquid	14.00
895	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	Illiquid	14.00
896	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	Illiquid	14.00
897	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	Illiquid	14.00
898	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	Illiquid	14.00
899	IN001041C044	GS15OCT2041C	0.00	15-Oct-41	Illiquid	14.00
900	IN001041C036	GS22OCT2041C	0.00	22-Oct-41	Illiquid	14.00
901	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	Illiquid	14.00
902	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	Illiquid	14.00
903	IN001141C026	GS25NOV2041C	0.00	25-Nov-41	Illiquid	14.00
904	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	Illiquid	14.00
905	IN0020110063	8.83% GOVT. STOCK 2041	8.83	12-Dec-41	Illiquid	9.00
906	IN001241P018	8.83%%GS12DEC2041P	0.00	12-Dec-41	Illiquid	14.00
907	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	Illiquid	14.00
908	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	Illiquid	14.00
909	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	Illiquid	14.00
910	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	Illiquid	14.00
911	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	Illiquid	14.00
912	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	Illiquid	14.00
913	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	Illiquid	14.00
914	IN000242C023	GS05FEB2042C	0.00	05-Feb-42	Illiquid	14.00
915	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	Illiquid	14.00
916	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	Illiquid	14.00
917	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	Illiquid	14.00
918	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	Illiquid	14.00
919	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	Illiquid	14.00
920	IN000442C029	GS10APR2042C	0.00	10-Apr-42	Illiquid	14.00
921	IN000442C045	GS15APR2042C	0.00	15-Apr-42	Illiquid	14.00
922	IN000442C037	GS22APR2042C	0.00	22-Apr-42	Illiquid	14.00
923	IN000442C011	GS26APR2042C	0.00	26-Apr-42	Illiquid	14.00
924	IN000542C018	GS06MAY2042C	0.00	06-May-42	Illiquid	14.00
925	IN000542C026	GS25MAY2042C	0.00	25-May-42	Illiquid	14.00
926	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	Illiquid	14.00
927	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	Illiquid	14.00
928	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	Illiquid	14.00
929	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	Illiquid	14.00
930	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	Illiquid	14.00
931	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	Illiquid	14.00
932	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	Illiquid	14.00
933	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	Illiquid	14.00
934	IN000842C020	GS05AUG2042C	0.00	05-Aug-42	Illiquid	14.00
935	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	Illiquid	14.00
936	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	Illiquid	14.00
937	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	Illiquid	14.00
938	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	Illiquid	14.00
939	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	Illiquid	14.00
940	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	Illiquid	14.00
941	IN001042C042	GS15OCT2042C	0.00	15-Oct-42	Illiquid	14.00
942	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	Illiquid	14.00
943	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	Illiquid	14.00
944	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	Illiquid	14.00
945	IN001142C024	GS25NOV2042C	0.00	25-Nov-42	Illiquid	14.00
946	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	Illiquid	14.00
947	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	Illiquid	14.00
948	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	Illiquid	14.00
949	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	Illiquid	14.00
950	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	Illiquid	14.00
951	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	Illiquid	14.00
952	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	Illiquid	14.00
953	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	9.00
954	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	Illiquid	14.00
955	IN001242P016	8.3%%GS31DEC2042P	0.00	31-Dec-42	Illiquid	14.00
956	IN000243C021	GS05FEB2043C	0.00	05-Feb-43	Illiquid	14.00
957	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	Illiquid	14.00
958	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	Illiquid	14.00
959	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	Illiquid	14.00
960	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	Illiquid	14.00
961	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	Illiquid	14.00
962	IN000443C027	GS10APR2043C	0.00	10-Apr-43	Illiquid	14.00
963	IN000443C043	GS15APR2043C	0.00	15-Apr-43	Illiquid	14.00
964	IN000443C035	GS22APR2043C	0.00	22-Apr-43	Illiquid	14.00
965	IN000443C019	GS26APR2043C	0.00	26-Apr-43	Illiquid	14.00
966	IN000543C016	GS06MAY2043C	0.00	06-May-43	Illiquid	14.00
967	IN000543C024	GS25MAY2043C	0.00	25-May-43	Illiquid	14.00
968	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	Illiquid	14.00
969	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	Illiquid	14.00
970	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
971	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	Illiquid	14.00
972	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	Illiquid	14.00
973	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	9.00
974	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	Illiquid	14.00
975	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	Illiquid	14.00
976	IN000843C028	GS05AUG2043C	0.00	05-Aug-43	Illiquid	14.00
977	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	Illiquid	14.00
978	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	Illiquid	14.00
979	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	Illiquid	14.00
980	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	Illiquid	14.00
981	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	Illiquid	14.00
982	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	Illiquid	14.00
983	IN001043C040	GS15OCT2043C	0.00	15-Oct-43	Illiquid	14.00
984	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	Illiquid	14.00
985	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	Illiquid	14.00
986	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	Illiquid	14.00
987	IN001143C022	GS25NOV2043C	0.00	25-Nov-43	Illiquid	14.00
988	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	Illiquid	14.00
989	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	Illiquid	14.00
990	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	Illiquid	14.00
991	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	Illiquid	14.00
992	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	Illiquid	14.00
993	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	Illiquid	14.00
994	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	9.00
995	IN001243P014	9.23%%GS23DEC2043P	0.00	23-Dec-43	Illiquid	14.00
996	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	Illiquid	14.00
997	IN000244C029	GS05FEB2044C	0.00	05-Feb-44	Illiquid	14.00
998	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	Illiquid	14.00
999	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	Illiquid	14.00
1000	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	Illiquid	14.00
1001	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	Illiquid	14.00
1002	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	Illiquid	14.00
1003	IN000444C025	GS10APR2044C	0.00	10-Apr-44	Illiquid	14.00
1004	IN000444C041	GS15APR2044C	0.00	15-Apr-44	Illiquid	14.00
1005	IN000444C033	GS22APR2044C	0.00	22-Apr-44	Illiquid	14.00
1006	IN000444C017	GS26APR2044C	0.00	26-Apr-44	Illiquid	14.00
1007	IN000544C014	GS06MAY2044C	0.00	06-May-44	Illiquid	14.00
1008	IN000544C022	GS25MAY2044C	0.00	25-May-44	Illiquid	14.00
1009	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	Illiquid	14.00
1010	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	Illiquid	14.00
1011	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	Illiquid	14.00
1012	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	Illiquid	14.00
1013	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	Illiquid	14.00
1014	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	Illiquid	14.00
1015	IN000844C026	GS05AUG2044C	0.00	05-Aug-44	Illiquid	14.00
1016	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	Illiquid	14.00
1017	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	Illiquid	14.00
1018	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	Illiquid	14.00
1019	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	Illiquid	14.00
1020	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	Illiquid	14.00
1021	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	Illiquid	14.00
1022	IN001044C048	GS15OCT2044C	0.00	15-Oct-44	Illiquid	14.00
1023	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	Illiquid	14.00
1024	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	Illiquid	14.00
1025	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	Illiquid	14.00
1026	IN001144C020	GS25NOV2044C	0.00	25-Nov-44	Illiquid	14.00
1027	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	Semi-Liquid	7.00
1028	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	Illiquid	14.00
1029	IN001244P012	8.17%%GS01DEC2044P	0.00	01-Dec-44	Illiquid	14.00
1030	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	Illiquid	14.00
1031	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	Illiquid	14.00
1032	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	Illiquid	14.00
1033	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	Illiquid	14.00
1034	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	Illiquid	14.00
1035	IN000245C026	GS05FEB2045C	0.00	05-Feb-45	Illiquid	14.00
1036	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	Illiquid	14.00
1037	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	Illiquid	14.00
1038	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	Illiquid	14.00
1039	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	Illiquid	14.00
1040	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	Illiquid	14.00
1041	IN000445C022	GS10APR2045C	0.00	10-Apr-45	Illiquid	14.00
1042	IN000445C048	GS15APR2045C	0.00	15-Apr-45	Illiquid	14.00
1043	IN000445C030	GS22APR2045C	0.00	22-Apr-45	Illiquid	14.00
1044	IN000445C014	GS26APR2045C	0.00	26-Apr-45	Illiquid	14.00
1045	IN000545C011	GS06MAY2045C	0.00	06-May-45	Illiquid	14.00
1046	IN000545C029	GS25MAY2045C	0.00	25-May-45	Illiquid	14.00
1047	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	Illiquid	28.00
1048	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	Illiquid	28.00
1049	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	Illiquid	28.00
1050	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	Illiquid	28.00
1051	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	Illiquid	28.00
1052	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	Illiquid	10.00
1053	IN000845C023	GS05AUG2045C	0.00	05-Aug-45	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1054	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	Illiquid	28.00
1055	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	Illiquid	28.00
1056	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	Illiquid	28.00
1057	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	Illiquid	28.00
1058	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	Illiquid	28.00
1059	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	Illiquid	28.00
1060	IN001045C045	GS15OCT2045C	0.00	15-Oct-45	Illiquid	28.00
1061	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	Illiquid	28.00
1062	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	Illiquid	28.00
1063	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	Illiquid	28.00
1064	IN001145C027	GS25NOV2045C	0.00	25-Nov-45	Illiquid	28.00
1065	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	Illiquid	28.00
1066	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	Illiquid	28.00
1067	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	Illiquid	28.00
1068	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	Illiquid	28.00
1069	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	Illiquid	28.00
1070	IN000246C024	GS05FEB2046C	0.00	05-Feb-46	Illiquid	28.00
1071	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	Illiquid	28.00
1072	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	Illiquid	28.00
1073	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	Illiquid	28.00
1074	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	Illiquid	28.00
1075	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	Illiquid	28.00
1076	IN000446C020	GS10APR2046C	0.00	10-Apr-46	Illiquid	28.00
1077	IN000446C046	GS15APR2046C	0.00	15-Apr-46	Illiquid	28.00
1078	IN000446C038	GS22APR2046C	0.00	22-Apr-46	Illiquid	28.00
1079	IN000446C012	GS26APR2046C	0.00	26-Apr-46	Illiquid	28.00
1080	IN000546C019	GS06MAY2046C	0.00	06-May-46	Illiquid	28.00
1081	IN000546C027	GS25MAY2046C	0.00	25-May-46	Illiquid	28.00
1082	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	Illiquid	28.00
1083	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	Illiquid	28.00
1084	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	Illiquid	28.00
1085	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	Illiquid	28.00
1086	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	Illiquid	28.00
1087	IN000846C021	GS05AUG2046C	0.00	05-Aug-46	Illiquid	28.00
1088	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	Illiquid	28.00
1089	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	Illiquid	28.00
1090	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	Illiquid	28.00
1091	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	Illiquid	28.00
1092	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	Illiquid	28.00
1093	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	Semi-Liquid	8.00
1094	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	Illiquid	28.00
1095	IN001046P011	7.06%GS10OCT2046P	0.00	10-Oct-46	Illiquid	28.00
1096	IN001046C043	GS15OCT2046C	0.00	15-Oct-46	Illiquid	28.00
1097	IN001046C035	GS22OCT2046C	0.00	22-Oct-46	Illiquid	28.00
1098	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	Illiquid	28.00
1099	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	Illiquid	28.00
1100	IN001146C025	GS25NOV2046C	0.00	25-Nov-46	Illiquid	28.00
1101	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	Illiquid	28.00
1102	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	Illiquid	28.00
1103	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	Illiquid	28.00
1104	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	Illiquid	28.00
1105	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	Illiquid	28.00
1106	IN000247C022	GS05FEB2047C	0.00	05-Feb-47	Illiquid	28.00
1107	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	Illiquid	28.00
1108	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	Illiquid	28.00
1109	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	Illiquid	28.00
1110	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	Illiquid	28.00
1111	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	Illiquid	28.00
1112	IN000447C036	GS15APR2047C	0.00	15-Apr-47	Illiquid	28.00
1113	IN000447C028	GS22APR2047C	0.00	22-Apr-47	Illiquid	28.00
1114	IN000447C010	GS26APR2047C	0.00	26-Apr-47	Illiquid	28.00
1115	IN000547C017	GS06MAY2047C	0.00	06-May-47	Illiquid	28.00
1116	IN000547C025	GS25MAY2047C	0.00	25-May-47	Illiquid	28.00
1117	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	Illiquid	28.00
1118	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	Illiquid	28.00
1119	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	Illiquid	28.00
1120	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	Illiquid	28.00
1121	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	Illiquid	28.00
1122	IN000847C029	GS05AUG2047C	0.00	05-Aug-47	Illiquid	28.00
1123	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	Illiquid	28.00
1124	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	Illiquid	28.00
1125	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	Illiquid	28.00
1126	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	Illiquid	28.00
1127	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	Illiquid	28.00
1128	IN001047C033	GS15OCT2047C	0.00	15-Oct-47	Illiquid	28.00
1129	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	Illiquid	28.00
1130	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	Illiquid	28.00
1131	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	Illiquid	28.00
1132	IN001147C023	GS25NOV2047C	0.00	25-Nov-47	Illiquid	28.00
1133	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	Illiquid	28.00
1134	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	Illiquid	28.00
1135	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	Illiquid	28.00
1136	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1137	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	Illiquid	28.00
1138	IN000248C020	GS05FEB2048C	0.00	05-Feb-48	Illiquid	28.00
1139	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	Illiquid	28.00
1140	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	Illiquid	28.00
1141	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	Illiquid	28.00
1142	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	Illiquid	28.00
1143	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	Illiquid	28.00
1144	IN000448C034	GS15APR2048C	0.00	15-Apr-48	Illiquid	28.00
1145	IN000448C026	GS22APR2048C	0.00	22-Apr-48	Illiquid	28.00
1146	IN000448C018	GS26APR2048C	0.00	26-Apr-48	Illiquid	28.00
1147	IN000548C015	GS06MAY2048C	0.00	06-May-48	Illiquid	28.00
1148	IN000548C023	GS25MAY2048C	0.00	25-May-48	Illiquid	28.00
1149	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	Illiquid	28.00
1150	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	Illiquid	28.00
1151	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	Illiquid	28.00
1152	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	Illiquid	28.00
1153	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	Illiquid	28.00
1154	IN000848C027	GS05AUG2048C	0.00	05-Aug-48	Illiquid	28.00
1155	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	Illiquid	28.00
1156	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	Illiquid	28.00
1157	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	Illiquid	28.00
1158	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	Illiquid	28.00
1159	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	Illiquid	28.00
1160	IN001048C031	GS15OCT2048C	0.00	15-Oct-48	Illiquid	28.00
1161	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	Illiquid	28.00
1162	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	Illiquid	28.00
1163	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	Illiquid	28.00
1164	IN001148C021	GS25NOV2048C	0.00	25-Nov-48	Illiquid	28.00
1165	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	Illiquid	28.00
1166	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	Illiquid	28.00
1167	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	Illiquid	28.00
1168	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	Illiquid	28.00
1169	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	Illiquid	28.00
1170	IN000249C028	GS05FEB2049C	0.00	05-Feb-49	Illiquid	28.00
1171	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	Illiquid	28.00
1172	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	Illiquid	28.00
1173	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	Illiquid	28.00
1174	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	Illiquid	28.00
1175	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	Illiquid	28.00
1176	IN000449C032	GS15APR2049C	0.00	15-Apr-49	Illiquid	28.00
1177	IN000449C024	GS22APR2049C	0.00	22-Apr-49	Illiquid	28.00
1178	IN000449C016	GS26APR2049C	0.00	26-Apr-49	Illiquid	28.00
1179	IN000549C013	GS06MAY2049C	0.00	06-May-49	Illiquid	28.00
1180	IN000549C021	GS25MAY2049C	0.00	25-May-49	Illiquid	28.00
1181	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	Illiquid	28.00
1182	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	Illiquid	10.00
1183	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	Illiquid	28.00
1184	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	Illiquid	28.00
1185	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	Illiquid	28.00
1186	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	Illiquid	28.00
1187	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	Illiquid	28.00
1188	IN000849C025	GS05AUG2049C	0.00	05-Aug-49	Illiquid	28.00
1189	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	Illiquid	28.00
1190	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	Illiquid	28.00
1191	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	Illiquid	28.00
1192	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	Illiquid	28.00
1193	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	Illiquid	28.00
1194	IN001049C039	GS15OCT2049C	0.00	15-Oct-49	Illiquid	28.00
1195	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	Illiquid	28.00
1196	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	Illiquid	28.00
1197	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	Illiquid	28.00
1198	IN001149C029	GS25NOV2049C	0.00	25-Nov-49	Illiquid	28.00
1199	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	Illiquid	28.00
1200	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	Illiquid	28.00
1201	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	Illiquid	28.00
1202	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	Illiquid	28.00
1203	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	Illiquid	28.00
1204	IN000250C026	GS05FEB2050C	0.00	05-Feb-50	Illiquid	28.00
1205	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	Illiquid	28.00
1206	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	Illiquid	28.00
1207	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	Illiquid	28.00
1208	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	Illiquid	28.00
1209	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	Illiquid	28.00
1210	IN000450C030	GS15APR2050C	0.00	15-Apr-50	Illiquid	28.00
1211	IN000450C022	GS22APR2050C	0.00	22-Apr-50	Illiquid	28.00
1212	IN000450C014	GS26APR2050C	0.00	26-Apr-50	Illiquid	28.00
1213	IN000550C011	GS06MAY2050C	0.00	06-May-50	Illiquid	28.00
1214	IN000550C029	GS25MAY2050C	0.00	25-May-50	Illiquid	28.00
1215	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	Illiquid	28.00
1216	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	Illiquid	28.00
1217	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	Illiquid	28.00
1218	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	Illiquid	28.00
1219	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1220	IN000850C023	GS05AUG2050C	0.00	05-Aug-50	Illiquid	28.00
1221	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	Illiquid	28.00
1222	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	Illiquid	28.00
1223	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	Illiquid	28.00
1224	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	Illiquid	28.00
1225	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Semi-Liquid	8.00
1226	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	Illiquid	28.00
1227	IN000950P015	7.16%%GS20SEP2050P	0.00	20-Sep-50	Illiquid	28.00
1228	IN001050C037	GS15OCT2050C	0.00	15-Oct-50	Illiquid	28.00
1229	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	Illiquid	28.00
1230	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	Illiquid	28.00
1231	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	Illiquid	28.00
1232	IN001150C027	GS25NOV2050C	0.00	25-Nov-50	Illiquid	28.00
1233	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	Illiquid	28.00
1234	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	Illiquid	28.00
1235	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	Illiquid	28.00
1236	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	Semi-Liquid	8.00
1237	IN001250P019	6.67%%GS17DEC2050P	0.00	17-Dec-50	Illiquid	28.00
1238	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	Illiquid	28.00
1239	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	Illiquid	28.00
1240	IN000251C024	GS05FEB2051C	0.00	05-Feb-51	Illiquid	28.00
1241	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	Illiquid	28.00
1242	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	Illiquid	28.00
1243	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	Illiquid	28.00
1244	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	Illiquid	28.00
1245	IN000451C038	GS15APR2051C	0.00	15-Apr-51	Illiquid	28.00
1246	IN000451C020	GS22APR2051C	0.00	22-Apr-51	Illiquid	28.00
1247	IN000451C012	GS26APR2051C	0.00	26-Apr-51	Illiquid	28.00
1248	IN000551C019	GS06MAY2051C	0.00	06-May-51	Illiquid	28.00
1249	IN000551C027	GS25MAY2051C	0.00	25-May-51	Illiquid	28.00
1250	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	Illiquid	28.00
1251	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	Illiquid	28.00
1252	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	Illiquid	28.00
1253	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	Illiquid	28.00
1254	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	Illiquid	28.00
1255	IN000851C021	GS05AUG2051C	0.00	05-Aug-51	Illiquid	28.00
1256	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	Illiquid	28.00
1257	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	Illiquid	28.00
1258	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	Illiquid	28.00
1259	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	Illiquid	28.00
1260	IN001051C035	GS15OCT2051C	0.00	15-Oct-51	Illiquid	28.00
1261	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	Illiquid	28.00
1262	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	Illiquid	28.00
1263	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	Illiquid	28.00
1264	IN001151C025	GS25NOV2051C	0.00	25-Nov-51	Illiquid	28.00
1265	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Semi-Liquid	8.00
1266	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	Illiquid	28.00
1267	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Semi-Liquid	8.00
1268	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	Illiquid	28.00
1269	IN001251P017	6.99%%GS15DEC2051P	0.00	15-Dec-51	Illiquid	28.00
1270	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	Illiquid	28.00
1271	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	Illiquid	28.00
1272	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	Illiquid	28.00
1273	IN000252C022	GS05FEB2052C	0.00	05-Feb-52	Illiquid	28.00
1274	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	Illiquid	28.00
1275	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	Illiquid	28.00
1276	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	Illiquid	28.00
1277	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	Illiquid	28.00
1278	IN000452C036	GS15APR2052C	0.00	15-Apr-52	Illiquid	28.00
1279	IN000452C028	GS22APR2052C	0.00	22-Apr-52	Illiquid	28.00
1280	IN000452C010	GS26APR2052C	0.00	26-Apr-52	Illiquid	28.00
1281	IN000552C017	GS06MAY2052C	0.00	06-May-52	Illiquid	28.00
1282	IN000552C025	GS25MAY2052C	0.00	25-May-52	Illiquid	28.00
1283	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	Illiquid	28.00
1284	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	Illiquid	28.00
1285	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	Illiquid	28.00
1286	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	Illiquid	28.00
1287	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	Illiquid	28.00
1288	IN000852C029	GS05AUG2052C	0.00	05-Aug-52	Illiquid	28.00
1289	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	Illiquid	28.00
1290	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Semi-Liquid	8.00
1291	IN000952P011	7.36%%GS12SEP2052P	0.00	12-Sep-52	Illiquid	28.00
1292	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	Illiquid	28.00
1293	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	Illiquid	28.00
1294	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	Illiquid	28.00
1295	IN001052C033	GS15OCT2052C	0.00	15-Oct-52	Illiquid	28.00
1296	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	Illiquid	28.00
1297	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	Illiquid	28.00
1298	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	Illiquid	28.00
1299	IN001152C023	GS25NOV2052C	0.00	25-Nov-52	Illiquid	28.00
1300	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	Illiquid	28.00
1301	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	Illiquid	28.00
1302	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1303	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	Illiquid	28.00
1304	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	Illiquid	28.00
1305	IN000253C020	GS05FEB2053C	0.00	05-Feb-53	Illiquid	28.00
1306	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	Illiquid	28.00
1307	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	Illiquid	28.00
1308	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	Illiquid	28.00
1309	IN000453C034	GS15APR2053C	0.00	15-Apr-53	Illiquid	28.00
1310	IN000453C026	GS22APR2053C	0.00	22-Apr-53	Illiquid	28.00
1311	IN000453C018	GS26APR2053C	0.00	26-Apr-53	Illiquid	28.00
1312	IN000553C015	GS06MAY2053C	0.00	06-May-53	Illiquid	28.00
1313	IN000553C023	GS25MAY2053C	0.00	25-May-53	Illiquid	28.00
1314	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	Illiquid	28.00
1315	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	Illiquid	28.00
1316	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	Illiquid	28.00
1317	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	Illiquid	28.00
1318	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Liquid	5.00
1319	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	Illiquid	28.00
1320	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	Illiquid	28.00
1321	IN000853C027	GS05AUG2053C	0.00	05-Aug-53	Illiquid	28.00
1322	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	Illiquid	28.00
1323	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	Illiquid	28.00
1324	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	Illiquid	28.00
1325	IN001053C031	GS15OCT2053C	0.00	15-Oct-53	Illiquid	28.00
1326	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	Illiquid	28.00
1327	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	Illiquid	28.00
1328	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	Illiquid	28.00
1329	IN001153C021	GS25NOV2053C	0.00	25-Nov-53	Illiquid	28.00
1330	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	Illiquid	28.00
1331	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	Illiquid	28.00
1332	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	Illiquid	28.00
1333	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	Illiquid	28.00
1334	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	Illiquid	10.00
1335	IN000254C028	GS05FEB2054C	0.00	05-Feb-54	Illiquid	28.00
1336	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	Illiquid	28.00
1337	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	Illiquid	28.00
1338	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	Illiquid	28.00
1339	IN000454C032	GS15APR2054C	0.00	15-Apr-54	Illiquid	28.00
1340	IN000454C024	GS22APR2054C	0.00	22-Apr-54	Illiquid	28.00
1341	IN000454C016	GS26APR2054C	0.00	26-Apr-54	Illiquid	28.00
1342	IN000554C013	GS06MAY2054C	0.00	06-May-54	Illiquid	28.00
1343	IN000554C021	GS25MAY2054C	0.00	25-May-54	Illiquid	28.00
1344	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	Illiquid	28.00
1345	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	Illiquid	28.00
1346	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	Illiquid	28.00
1347	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	Illiquid	28.00
1348	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	Liquid	5.00
1349	IN000854P019	7.09%GS05AUG2054P	0.00	05-Aug-54	Illiquid	28.00
1350	IN000854C025	GS05AUG2054C	0.00	05-Aug-54	Illiquid	28.00
1351	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	Illiquid	28.00
1352	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	Illiquid	28.00
1353	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	Illiquid	28.00
1354	IN001054C039	GS15OCT2054C	0.00	15-Oct-54	Illiquid	28.00
1355	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	Illiquid	28.00
1356	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	Illiquid	28.00
1357	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	Illiquid	28.00
1358	IN001154C029	GS25NOV2054C	0.00	25-Nov-54	Illiquid	28.00
1359	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	Illiquid	28.00
1360	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	Illiquid	28.00
1361	IN0020240175	6.98% GOI SGrB 2054	6.98	16-Dec-54	Semi-Liquid	8.00
1362	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	Illiquid	28.00
1363	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	Illiquid	28.00
1364	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	Illiquid	28.00
1365	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	Illiquid	28.00
1366	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	Illiquid	28.00
1367	IN000455C039	GS15APR2055C	0.00	15-Apr-55	Illiquid	28.00
1368	IN000455C021	GS22APR2055C	0.00	22-Apr-55	Illiquid	28.00
1369	IN000455C013	GS26APR2055C	0.00	26-Apr-55	Illiquid	28.00
1370	IN000555C010	GS06MAY2055C	0.00	06-May-55	Illiquid	28.00
1371	IN000555C028	GS25MAY2055C	0.00	25-May-55	Illiquid	28.00
1372	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	Illiquid	28.00
1373	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	Illiquid	28.00
1374	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	Illiquid	28.00
1375	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	Illiquid	28.00
1376	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	Illiquid	28.00
1377	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	Illiquid	28.00
1378	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	Illiquid	28.00
1379	IN001055C036	GS15OCT2055C	0.00	15-Oct-55	Illiquid	28.00
1380	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	Illiquid	28.00
1381	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	10.00
1382	IN001055P012	7.72%%GS26OCT2055P	0.00	26-Oct-55	Illiquid	28.00
1383	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	Illiquid	28.00
1384	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	Illiquid	28.00
1385	IN001155C026	GS25NOV2055C	0.00	25-Nov-55	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1386	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	Illiquid	28.00
1387	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	Illiquid	28.00
1388	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	Illiquid	28.00
1389	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	Illiquid	28.00
1390	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	Illiquid	28.00
1391	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	Illiquid	28.00
1392	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	Illiquid	28.00
1393	IN000456C029	GS15APR2056C	0.00	15-Apr-56	Illiquid	28.00
1394	IN000456C011	GS22APR2056C	0.00	22-Apr-56	Illiquid	28.00
1395	IN000556C018	GS06MAY2056C	0.00	06-May-56	Illiquid	28.00
1396	IN000556C026	GS25MAY2056C	0.00	25-May-56	Illiquid	28.00
1397	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	Illiquid	28.00
1398	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	Illiquid	28.00
1399	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	Illiquid	28.00
1400	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	Illiquid	28.00
1401	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	Illiquid	28.00
1402	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	Illiquid	28.00
1403	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	Illiquid	28.00
1404	IN001056C026	GS15OCT2056C	0.00	15-Oct-56	Illiquid	28.00
1405	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	Illiquid	28.00
1406	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	Illiquid	28.00
1407	IN001156C024	GS25NOV2056C	0.00	25-Nov-56	Illiquid	28.00
1408	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	Illiquid	28.00
1409	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	Illiquid	28.00
1410	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	Illiquid	28.00
1411	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	Illiquid	28.00
1412	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	Illiquid	28.00
1413	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	Illiquid	28.00
1414	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	Illiquid	28.00
1415	IN000457C027	GS15APR2057C	0.00	15-Apr-57	Illiquid	28.00
1416	IN000457C019	GS22APR2057C	0.00	22-Apr-57	Illiquid	28.00
1417	IN000557C016	GS06MAY2057C	0.00	06-May-57	Illiquid	28.00
1418	IN000557C024	GS25MAY2057C	0.00	25-May-57	Illiquid	28.00
1419	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	Illiquid	28.00
1420	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	Illiquid	28.00
1421	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	Illiquid	28.00
1422	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	Illiquid	28.00
1423	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	Illiquid	28.00
1424	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	Illiquid	28.00
1425	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	Illiquid	28.00
1426	IN001057C024	GS15OCT2057C	0.00	15-Oct-57	Illiquid	28.00
1427	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	Illiquid	28.00
1428	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	Illiquid	28.00
1429	IN001157C022	GS25NOV2057C	0.00	25-Nov-57	Illiquid	28.00
1430	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	Illiquid	28.00
1431	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	Illiquid	28.00
1432	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	Illiquid	28.00
1433	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	Illiquid	28.00
1434	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	Illiquid	28.00
1435	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	Illiquid	28.00
1436	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	Illiquid	28.00
1437	IN000458C025	GS15APR2058C	0.00	15-Apr-58	Illiquid	28.00
1438	IN000458C017	GS22APR2058C	0.00	22-Apr-58	Illiquid	28.00
1439	IN000558C014	GS06MAY2058C	0.00	06-May-58	Illiquid	28.00
1440	IN000558C022	GS25MAY2058C	0.00	25-May-58	Illiquid	28.00
1441	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	Illiquid	28.00
1442	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	Illiquid	28.00
1443	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	Illiquid	28.00
1444	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	Illiquid	28.00
1445	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	Illiquid	28.00
1446	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	Illiquid	28.00
1447	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	Illiquid	28.00
1448	IN001058C022	GS15OCT2058C	0.00	15-Oct-58	Illiquid	28.00
1449	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	Illiquid	28.00
1450	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	Illiquid	28.00
1451	IN001158C020	GS25NOV2058C	0.00	25-Nov-58	Illiquid	28.00
1452	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	Illiquid	28.00
1453	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	Illiquid	28.00
1454	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	Illiquid	28.00
1455	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	Illiquid	28.00
1456	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	Illiquid	28.00
1457	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	Illiquid	28.00
1458	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	Illiquid	28.00
1459	IN000459C023	GS15APR2059C	0.00	15-Apr-59	Illiquid	28.00
1460	IN000459C015	GS22APR2059C	0.00	22-Apr-59	Illiquid	28.00
1461	IN000559C012	GS06MAY2059C	0.00	06-May-59	Illiquid	28.00
1462	IN000559C020	GS25MAY2059C	0.00	25-May-59	Illiquid	28.00
1463	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	Illiquid	28.00
1464	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	Illiquid	28.00
1465	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	Illiquid	28.00
1466	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	10.00
1467	IN000659P012	7.63%GS17JUN2059P	0.00	17-Jun-59	Illiquid	28.00
1468	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1469	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	Illiquid	28.00
1470	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	Illiquid	28.00
1471	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	Illiquid	28.00
1472	IN001059C020	GS15OCT2059C	0.00	15-Oct-59	Illiquid	28.00
1473	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	Illiquid	28.00
1474	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	Illiquid	28.00
1475	IN001159C028	GS25NOV2059C	0.00	25-Nov-59	Illiquid	28.00
1476	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	Illiquid	28.00
1477	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	Illiquid	28.00
1478	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	Illiquid	28.00
1479	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	Illiquid	28.00
1480	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	Illiquid	28.00
1481	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	Illiquid	28.00
1482	IN000460C021	GS15APR2060C	0.00	15-Apr-60	Illiquid	28.00
1483	IN000460C013	GS22APR2060C	0.00	22-Apr-60	Illiquid	28.00
1484	IN000560C010	GS06MAY2060C	0.00	06-May-60	Illiquid	28.00
1485	IN000560C028	GS25MAY2060C	0.00	25-May-60	Illiquid	28.00
1486	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	Illiquid	28.00
1487	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	Illiquid	28.00
1488	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	Illiquid	28.00
1489	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	Illiquid	28.00
1490	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	10.00
1491	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	Illiquid	28.00
1492	IN000960P014	7.19%GS15SEP2060P	0.00	15-Sep-60	Illiquid	28.00
1493	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	Illiquid	28.00
1494	IN001060C028	GS15OCT2060C	0.00	15-Oct-60	Illiquid	28.00
1495	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	Illiquid	28.00
1496	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	Illiquid	28.00
1497	IN001160C026	GS25NOV2060C	0.00	25-Nov-60	Illiquid	28.00
1498	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	Illiquid	28.00
1499	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Liquid	5.00
1500	IN001260P018	6.8%GS15DEC2060P	0.00	15-Dec-60	Illiquid	28.00
1501	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	Illiquid	28.00
1502	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	Illiquid	28.00
1503	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Semi-Liquid	8.00
1504	IN000261P017	6.76%GS22FEB2061P	0.00	22-Feb-61	Illiquid	28.00
1505	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	Illiquid	28.00
1506	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	Illiquid	28.00
1507	IN000461C029	GS15APR2061C	0.00	15-Apr-61	Illiquid	28.00
1508	IN000461C011	GS22APR2061C	0.00	22-Apr-61	Illiquid	28.00
1509	IN000561C018	GS06MAY2061C	0.00	06-May-61	Illiquid	28.00
1510	IN000561C026	GS25MAY2061C	0.00	25-May-61	Illiquid	28.00
1511	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	Illiquid	28.00
1512	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	Illiquid	28.00
1513	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	Illiquid	28.00
1514	IN001061C026	GS15OCT2061C	0.00	15-Oct-61	Illiquid	28.00
1515	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	Illiquid	28.00
1516	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	Illiquid	28.00
1517	IN001161C024	GS25NOV2061C	0.00	25-Nov-61	Illiquid	28.00
1518	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	Illiquid	28.00
1519	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	Semi-Liquid	8.00
1520	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	Illiquid	28.00
1521	IN001261P016	6.95%GS16DEC2061P	0.00	16-Dec-61	Illiquid	28.00
1522	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	Illiquid	28.00
1523	IN000462C027	GS15APR2062C	0.00	15-Apr-62	Illiquid	28.00
1524	IN000462C019	GS22APR2062C	0.00	22-Apr-62	Illiquid	28.00
1525	IN000562C016	GS06MAY2062C	0.00	06-May-62	Illiquid	28.00
1526	IN000562C024	GS25MAY2062C	0.00	25-May-62	Illiquid	28.00
1527	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	Illiquid	28.00
1528	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	Illiquid	10.00
1529	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	Illiquid	28.00
1530	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	Illiquid	28.00
1531	IN001062C024	GS15OCT2062C	0.00	15-Oct-62	Illiquid	28.00
1532	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	Illiquid	28.00
1533	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	Illiquid	28.00
1534	IN001162C022	GS25NOV2062C	0.00	25-Nov-62	Illiquid	28.00
1535	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	Illiquid	28.00
1536	IN000463C025	GS15APR2063C	0.00	15-Apr-63	Illiquid	28.00
1537	IN000463C017	GS22APR2063C	0.00	22-Apr-63	Illiquid	28.00
1538	IN000563C014	GS06MAY2063C	0.00	06-May-63	Illiquid	28.00
1539	IN000563C022	GS25MAY2063C	0.00	25-May-63	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1540	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	Semi-Liquid	8.00
1541	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	Illiquid	28.00
1542	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	Illiquid	28.00
1543	IN001063C022	GS15OCT2063C	0.00	15-Oct-63	Illiquid	28.00
1544	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	Illiquid	28.00
1545	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	Illiquid	28.00
1546	IN001163C020	GS25NOV2063C	0.00	25-Nov-63	Illiquid	28.00
1547	IN000464C023	GS15APR2064C	0.00	15-Apr-64	Illiquid	28.00
1548	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	Liquid	5.00
1549	IN000464C015	GS22APR2064C	0.00	22-Apr-64	Illiquid	28.00
1550	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	Illiquid	28.00
1551	IN000564C012	GS06MAY2064C	0.00	06-May-64	Illiquid	28.00
1552	IN000564C020	GS25MAY2064C	0.00	25-May-64	Illiquid	28.00
1553	IN001064C012	GS15OCT2064C	0.00	15-Oct-64	Illiquid	28.00
1554	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	Illiquid	28.00
1555	IN001164C028	GS25NOV2064C	0.00	25-Nov-64	Illiquid	28.00
1556	IN0020250018	6.90% GS 2065	6.90	15-Apr-65	Liquid	5.00
1557	IN000465P014	6.9%GS15APR2065P	0.00	15-Apr-65	Illiquid	28.00
1558	IN000465C012	GS15APR2065C	0.00	15-Apr-65	Illiquid	28.00
1559	IN000565C019	GS06MAY2065C	0.00	06-May-65	Illiquid	28.00
1560	IN000565C027	GS25MAY2065C	0.00	25-May-65	Illiquid	28.00
1561	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	Illiquid	28.00
1562	IN001165C025	GS25NOV2065C	0.00	25-Nov-65	Illiquid	28.00
1563	IN000566C017	GS06MAY2066C	0.00	06-May-66	Illiquid	28.00
1564	IN000566C025	GS25MAY2066C	0.00	25-May-66	Illiquid	28.00
1565	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	Illiquid	28.00
1566	IN001166C023	GS25NOV2066C	0.00	25-Nov-66	Illiquid	28.00
1567	IN000567C015	GS06MAY2067C	0.00	06-May-67	Illiquid	28.00
1568	IN000567C023	GS25MAY2067C	0.00	25-May-67	Illiquid	28.00
1569	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	Illiquid	28.00
1570	IN001167C021	GS25NOV2067C	0.00	25-Nov-67	Illiquid	28.00
1571	IN000568C013	GS06MAY2068C	0.00	06-May-68	Illiquid	28.00
1572	IN000568C021	GS25MAY2068C	0.00	25-May-68	Illiquid	28.00
1573	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	Illiquid	28.00
1574	IN001168C029	GS25NOV2068C	0.00	25-Nov-68	Illiquid	28.00
1575	IN000569C011	GS06MAY2069C	0.00	06-May-69	Illiquid	28.00
1576	IN000569C029	GS25MAY2069C	0.00	25-May-69	Illiquid	28.00
1577	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	Illiquid	28.00
1578	IN001169C027	GS25NOV2069C	0.00	25-Nov-69	Illiquid	28.00
1579	IN000570C019	GS06MAY2070C	0.00	06-May-70	Illiquid	28.00
1580	IN000570C027	GS25MAY2070C	0.00	25-May-70	Illiquid	28.00
1581	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	Illiquid	28.00
1582	IN001170C025	GS25NOV2070C	0.00	25-Nov-70	Illiquid	28.00
1583	IN000571C017	GS06MAY2071C	0.00	06-May-71	Illiquid	28.00
1584	IN000571C025	GS25MAY2071C	0.00	25-May-71	Illiquid	28.00
1585	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	Illiquid	28.00
1586	IN001171C023	GS25NOV2071C	0.00	25-Nov-71	Illiquid	28.00
1587	IN000572C015	GS06MAY2072C	0.00	06-May-72	Illiquid	28.00
1588	IN000572C023	GS25MAY2072C	0.00	25-May-72	Illiquid	28.00
1589	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	Illiquid	28.00
1590	IN001172C021	GS25NOV2072C	0.00	25-Nov-72	Illiquid	28.00
1591	IN000573C013	GS06MAY2073C	0.00	06-May-73	Illiquid	28.00
1592	IN000573C021	GS25MAY2073C	0.00	25-May-73	Illiquid	28.00
1593	IN0020230127	7.46% GS 2073	7.46	06-Nov-73	Semi-Liquid	8.00
1594	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	Illiquid	28.00
1595	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	Illiquid	28.00
1596	IN001173C029	GS25NOV2073C	0.00	25-Nov-73	Illiquid	28.00
1597	IN000574C011	GS25MAY2074C	0.00	25-May-74	Illiquid	28.00
1598	IN0020240142	7.09% GS 2074	7.09	25-Nov-74	Liquid	5.00
1599	IN001174P011	7.09%GS25NOV2074P	0.00	25-Nov-74	Illiquid	28.00
1600	IN001174C019	GS25NOV2074C	0.00	25-Nov-74	Illiquid	28.00

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

Criteria

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

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

sd/-

Chief Risk Officer

(Risk Management)