



NOTIFICATION
Securities Segment - Triparty Repo

No. RMD/TREPS/ES&H/25/65

09-Feb-26

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

Further to our Notification No. RMD/TREPS/ES&H/25/64 dated 05-Feb-26, 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. **09-Feb-26**.

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut (%)
1	IN002025X455	14/05/2026 MATURING 91 DTB	-	14-May-26	1.00
2	IN002025Y453	13/08/2026 MATURING 182 DTB	-	13-Aug-26	1.00
3	IN002025Z450	11/02/2027 MATURING 364 DTB	-	11-Feb-27	1.00

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. Based on the trade data for the previous month, the details of security-wise liquidity category for the purpose of acceptance of collateral in Tri party Repo are placed here under. **Accordingly, the borrowing limits will be revised based on the liquidity category applicable as under:**

- a. For Illiquid securities becoming Semi-liquid/Liquid (#) - EOD of 06th Feb'26.
- b. For Liquid(Semi-Liquid) securities becoming Semi-liquid(Liquid) (#) - EOD of 06th Feb'26.
- c. For Liquid/Semi-liquid securities becoming Illiquid (*) - EOD of 20th Feb'26.

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

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

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

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

sd/-
Chief Risk Officer
(Risk Management)

Encl : Complete list of eligible securities

Securities Segment - TripartyParty Repo**Complete list of Eligible Securities***(w.e.f. 09th Feb'26.)***A. Government of India Treasury Bills & Cash Management Bills**

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002024Z446	12/02/2026 MATURING 364 DTB	-	12-Feb-26	1.00
2	IN002025Y206	12/02/2026 MATURING 182 DTB	-	12-Feb-26	1.00
3	IN002025X331	12/02/2026 MATURING 91 DTB	-	12-Feb-26	1.00
4	IN002025Y214	19/02/2026 MATURING 182 DTB	-	19-Feb-26	1.00
5	IN002025X349	19/02/2026 MATURING 91 DTB	-	19-Feb-26	1.00
6	IN002024Z453	20/02/2026 MATURING 364 DTB	-	20-Feb-26	1.00
7	IN002025X356	26/02/2026 MATURING 91 DTB	-	26-Feb-26	1.00
8	IN002024Z461	27/02/2026 MATURING 364 DTB	-	27-Feb-26	1.00
9	IN002025Y222	27/02/2026 MATURING 182 DTB	-	27-Feb-26	1.00
10	IN002024Z479	05/03/2026 MATURING 364 DTB	-	05-Mar-26	1.00
11	IN002025X364	05/03/2026 MATURING 91 DTB	-	05-Mar-26	1.00
12	IN002025Y230	05/03/2026 MATURING 182 DTB	-	05-Mar-26	1.00
13	IN002024Z487	12/03/2026 MATURING 364 DTB	-	12-Mar-26	1.00
14	IN002025Y248	12/03/2026 MATURING 182 DTB	-	12-Mar-26	1.00
15	IN002025X372	12/03/2026 MATURING 91 DTB	-	12-Mar-26	1.00
16	IN002024Z495	19/03/2026 MATURING 364 DTB	-	19-Mar-26	1.00
17	IN002025X380	19/03/2026 MATURING 91 DTB	-	19-Mar-26	1.00
18	IN002025Y255	19/03/2026 MATURING 182 DTB	-	19-Mar-26	1.00
19	IN002024Z503	26/03/2026 MATURING 364 DTB	-	26-Mar-26	1.00
20	IN002025Y263	26/03/2026 MATURING 182 DTB	-	26-Mar-26	1.00
21	IN002025X398	27/03/2026 MATURING 91 DTB	-	27-Mar-26	1.00
22	IN002025Z013	02/04/2026 MATURING 364 DTB	-	02-Apr-26	1.00
23	IN002025Y271	03/04/2026 MATURING 182 DTB	-	03-Apr-26	1.00
24	IN002025Y289	09/04/2026 MATURING 182 DTB	-	09-Apr-26	1.00
25	IN002025X406	09/04/2026 MATURING 91 DTB	-	09-Apr-26	1.00
26	IN002025Z021	10/04/2026 MATURING 364 DTB	-	10-Apr-26	1.00
27	IN002025Z039	16/04/2026 MATURING 364 DTB	-	16-Apr-26	1.00
28	IN002025Y297	16/04/2026 MATURING 182 DTB	-	16-Apr-26	1.00
29	IN002025X414	17/04/2026 MATURING 91 DTB	-	17-Apr-26	1.00
30	IN002025Z047	23/04/2026 MATURING 364 DTB	-	23-Apr-26	1.00
31	IN002025X422	23/04/2026 MATURING 91 DTB	-	23-Apr-26	1.00
32	IN002025Y305	24/04/2026 MATURING 182 DTB	-	24-Apr-26	1.00
33	IN002025Y313	30/04/2026 MATURING 182 DTB	-	30-Apr-26	1.00
34	IN002025X430	30/04/2026 MATURING 91 DTB	-	30-Apr-26	1.00
35	IN002025Z054	01/05/2026 MATURING 364 DTB	-	01-May-26	1.00
36	IN002025Z062	07/05/2026 MATURING 364 DTB	-	07-May-26	1.00
37	IN002025X448	07/05/2026 MATURING 91 DTB	-	07-May-26	1.00
38	IN002025Y321	08/05/2026 MATURING 182 DTB	-	08-May-26	1.00
39	IN002025X455	14/05/2026 MATURING 91 DTB	-	14-May-26	1.00
40	IN002025Z070	14/05/2026 MATURING 364 DTB	-	14-May-26	1.00
41	IN002025Y339	14/05/2026 MATURING 182 DTB	-	14-May-26	1.00
42	IN002025Z088	21/05/2026 MATURING 364 DTB	-	21-May-26	1.00
43	IN002025Y347	21/05/2026 MATURING 182 DTB	-	21-May-26	1.00
44	IN002025Z096	28/05/2026 MATURING 364 DTB	-	28-May-26	1.00
45	IN002025Y354	28/05/2026 MATURING 182 DTB	-	28-May-26	1.00
46	IN002025Z104	04/06/2026 MATURING 364 DTB	-	04-Jun-26	1.00
47	IN002025Y362	04/06/2026 MATURING 182 DTB	-	04-Jun-26	1.00
48	IN002025Z112	11/06/2026 MATURING 364 DTB	-	11-Jun-26	1.00
49	IN002025Y370	11/06/2026 MATURING 182 DTB	-	11-Jun-26	1.00
50	IN002025Z120	18/06/2026 MATURING 364 DTB	-	18-Jun-26	1.00
51	IN002025Y388	18/06/2026 MATURING 182 DTB	-	18-Jun-26	1.00
52	IN002025Z138	25/06/2026 MATURING 364 DTB	-	25-Jun-26	1.00
53	IN002025Y396	26/06/2026 MATURING 182 DTB	-	26-Jun-26	1.00
54	IN002025Z146	02/07/2026 MATURING 364 DTB	-	02-Jul-26	1.00
55	IN002025Z153	09/07/2026 MATURING 364 DTB	-	09-Jul-26	1.00
56	IN002025Y404	09/07/2026 MATURING 182 DTB	-	09-Jul-26	1.00
57	IN002025Z161	16/07/2026 MATURING 364 DTB	-	16-Jul-26	1.00
58	IN002025Y412	17/07/2026 MATURING 182 DTB	-	17-Jul-26	1.00
59	IN002025Z179	23/07/2026 MATURING 364 DTB	-	23-Jul-26	1.00
60	IN002025Y420	23/07/2026 MATURING 182 DTB	-	23-Jul-26	1.00
61	IN002025Z187	30/07/2026 MATURING 364 DTB	-	30-Jul-26	1.00
62	IN002025Y438	30/07/2026 MATURING 182 DTB	-	30-Jul-26	1.00
63	IN002025Z195	06/08/2026 MATURING 364 DTB	-	06-Aug-26	1.00
64	IN002025Y446	06/08/2026 MATURING 182 DTB	-	06-Aug-26	1.00
65	IN002025Y453	13/08/2026 MATURING 182 DTB	-	13-Aug-26	1.00
66	IN002025Z203	13/08/2026 MATURING 364 DTB	-	13-Aug-26	1.00
67	IN002025Z211	20/08/2026 MATURING 364 DTB	-	20-Aug-26	1.00
68	IN002025Z229	28/08/2026 MATURING 364 DTB	-	28-Aug-26	1.00

69	IN002025Z237	03/09/2026 MATURING 364 DTB	-	03-Sep-26	1.00
70	IN002025Z245	10/09/2026 MATURING 364 DTB	-	10-Sep-26	1.00
71	IN002025Z252	17/09/2026 MATURING 364 DTB	-	17-Sep-26	1.00
72	IN002025Z260	24/09/2026 MATURING 364 DTB	-	24-Sep-26	1.00
73	IN002025Z278	02/10/2026 MATURING 364 DTB	-	02-Oct-26	1.00
74	IN002025Z286	08/10/2026 MATURING 364 DTB	-	08-Oct-26	1.00
75	IN002025Z294	15/10/2026 MATURING 364 DTB	-	15-Oct-26	1.00
76	IN002025Z302	23/10/2026 MATURING 364 DTB	-	23-Oct-26	1.00
77	IN002025Z310	29/10/2026 MATURING 364 DTB	-	29-Oct-26	1.00
78	IN002025Z328	06/11/2026 MATURING 364 DTB	-	06-Nov-26	1.00
79	IN002025Z336	12/11/2026 MATURING 364 DTB	-	12-Nov-26	1.00
80	IN002025Z344	19/11/2026 MATURING 364 DTB	-	19-Nov-26	1.00
81	IN002025Z351	26/11/2026 MATURING 364 DTB	-	26-Nov-26	1.00
82	IN002025Z369	03/12/2026 MATURING 364 DTB	-	03-Dec-26	1.00
83	IN002025Z377	10/12/2026 MATURING 364 DTB	-	10-Dec-26	1.00
84	IN002025Z385	17/12/2026 MATURING 364 DTB	-	17-Dec-26	1.00
85	IN002025Z393	25/12/2026 MATURING 364 DTB	-	25-Dec-26	1.00
86	IN002025Z401	07/01/2027 MATURING 364 DTB	-	07-Jan-27	1.00
87	IN002025Z419	15/01/2027 MATURING 364 DTB	-	15-Jan-27	1.00
88	IN002025Z427	21/01/2027 MATURING 364 DTB	-	21-Jan-27	1.00
89	IN002025Z435	28/01/2027 MATURING 364 DTB	-	28-Jan-27	1.00
90	IN002025Z443	04/02/2027 MATURING 364 DTB	-	04-Feb-27	1.00
91	IN002025Z450	11/02/2027 MATURING 364 DTB	-	11-Feb-27	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1	IN000226C018	GS10FEB2026C	0.00	10-Feb-26	Illiquid	Illiquid	1.00
2	IN000226C042	GS18FEB2026C	0.00	18-Feb-26	Illiquid	Illiquid	1.00
3	IN000226C026	GS22FEB2026C	0.00	22-Feb-26	Illiquid	Illiquid	1.00
4	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	Illiquid	Illiquid	1.00
5	IN000326C016	GS09MAR2026C	0.00	09-Mar-26	Illiquid	Illiquid	1.00
6	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	Illiquid	Illiquid	1.00
7	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	Illiquid	Illiquid	1.00
8	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	Illiquid	Illiquid	1.00
9	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	Illiquid	Illiquid	1.00
10	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	Illiquid	Illiquid	1.00
11	IN000426C022	GS10APR2026C	0.00	10-Apr-26	Illiquid	Illiquid	1.00
12	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	Semi-Liquid	Semi-Liquid	1.00
13	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	Illiquid	Illiquid	1.00
14	IN000426C030	GS12APR2026C	0.00	12-Apr-26	Illiquid	Illiquid	1.00
15	IN000426C055	GS15APR2026C	0.00	15-Apr-26	Illiquid	Illiquid	1.00
16	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	Illiquid	Illiquid	1.00
17	IN000426C048	GS22APR2026C	0.00	22-Apr-26	Illiquid	Illiquid	1.00
18	IN000426C014	GS26APR2026C	0.00	26-Apr-26	Illiquid	Illiquid	1.00
19	IN000526C029	GS06MAY2026C	0.00	06-May-26	Illiquid	Illiquid	1.00
20	IN000526C011	GS10MAY2026C	0.00	10-May-26	Illiquid	Illiquid	1.00
21	IN000526C037	GS25MAY2026C	0.00	25-May-26	Illiquid	Illiquid	1.00
22	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	Illiquid	Illiquid	1.00
23	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	Illiquid	Illiquid	1.00
24	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	Illiquid	Illiquid	1.00
25	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	Illiquid	Illiquid	1.00
26	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	Illiquid	Illiquid	1.00
27	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	Illiquid	Illiquid	1.00
28	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	Illiquid	Illiquid	1.00
29	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	Illiquid	Illiquid	1.00
30	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	Illiquid	Illiquid	1.00
31	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	Illiquid	Illiquid	1.00
32	IN0020120039	8.33% GOVT. STOCK 2026	8.33	09-Jul-26	Semi-Liquid #	Semi-Liquid #	1.00
33	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	Illiquid	Illiquid	1.00
34	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	Illiquid	Illiquid	1.00
35	IN000726C033	GS27JUL2026C	0.00	27-Jul-26	Illiquid	Illiquid	1.00
36	IN000826C031	GS05AUG2026C	0.00	05-Aug-26	Illiquid	Illiquid	1.00
37	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	Illiquid	Illiquid	1.00
38	IN000826C049	GS18AUG2026C	0.00	18-Aug-26	Illiquid	Illiquid	1.00
39	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	Illiquid	Illiquid	1.00
40	IN0020160035	6.97% GS 2026	6.97	06-Sep-26	Illiquid	Illiquid	2.00
41	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	Illiquid	Illiquid	1.00
42	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	Illiquid	Illiquid	1.00
43	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	Illiquid	Illiquid	1.00
44	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	Illiquid	Illiquid	2.00
45	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	Illiquid	Illiquid	1.00
46	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	Illiquid	Illiquid	1.00
47	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	Illiquid	Illiquid	1.00
48	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	Illiquid	Illiquid	1.00
49	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	Illiquid	Illiquid	1.00
50	IN001026C045	GS15OCT2026C	0.00	15-Oct-26	Illiquid	Illiquid	1.00
51	IN001026C037	GS22OCT2026C	0.00	22-Oct-26	Illiquid	Illiquid	1.00
52	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	Illiquid	Illiquid	1.00
53	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	Illiquid	Illiquid	2.00
54	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	Illiquid	Illiquid	1.00
55	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	Illiquid	Illiquid	1.00
56	IN002020186	5.74% GS 2026	5.74	15-Nov-26	Semi-Liquid	Semi-Liquid	2.00
57	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Semi-Liquid	Illiquid *	2.00
58	IN001126C035	GS25NOV2026C	0.00	25-Nov-26	Illiquid	Illiquid	1.00
59	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	Illiquid	Illiquid	1.00
60	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	Illiquid	Illiquid	1.00
61	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	Illiquid	Illiquid	1.00
62	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	Illiquid	Illiquid	1.00
63	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	Illiquid	Illiquid	1.00
64	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	Illiquid	Illiquid	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
65	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	Illiquid	Illiquid	1.00
66	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	Illiquid	Illiquid	1.00
67	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	Illiquid	Illiquid	1.00
68	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	Illiquid	Illiquid	1.00
69	IN000127C026	GS27JAN2027C	0.00	27-Jan-27	Illiquid	Illiquid	1.00
70	IN000227C032	GS05FEB2027C	0.00	05-Feb-27	Illiquid	Illiquid	3.00
71	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	Illiquid	Illiquid	3.00
72	IN0020060078	8.24% GOVT. STOCK 2027	8.24	15-Feb-27	Illiquid	Illiquid	4.00
73	IN000227C040	GS18FEB2027C	0.00	18-Feb-27	Illiquid	Illiquid	3.00
74	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	Illiquid	Illiquid	3.00
75	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	Illiquid	Illiquid	3.00
76	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	Illiquid	Illiquid	3.00
77	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	Illiquid	Illiquid	3.00
78	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	Illiquid	Illiquid	3.00
79	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	Illiquid	Illiquid	3.00
80	IN000427C020	GS10APR2027C	0.00	10-Apr-27	Illiquid	Illiquid	3.00
81	IN000427C046	GS15APR2027C	0.00	15-Apr-27	Illiquid	Illiquid	3.00
82	IN000427C038	GS22APR2027C	0.00	22-Apr-27	Illiquid	Illiquid	3.00
83	IN000427C012	GS26APR2027C	0.00	26-Apr-27	Illiquid	Illiquid	3.00
84	IN000527C027	GS06MAY2027C	0.00	06-May-27	Illiquid	Illiquid	3.00
85	IN000527C019	GS10MAY2027C	0.00	10-May-27	Illiquid	Illiquid	3.00
86	IN0020170026	6.79% GS 2027	6.79	15-May-27	Semi-Liquid	Semi-Liquid	3.00
87	IN000527C035	GS25MAY2027C	0.00	25-May-27	Illiquid	Illiquid	3.00
88	IN0020240043	7.02% GS 2027	7.02	27-May-27	Semi-Liquid	Illiquid *	4.00
89	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	Illiquid	Illiquid	3.00
90	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	Illiquid	Illiquid	3.00
91	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	Illiquid	Illiquid	3.00
92	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	Illiquid	Illiquid	3.00
93	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	Illiquid	Illiquid	3.00
94	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	Illiquid	Illiquid	3.00
95	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	Illiquid	Illiquid	3.00
96	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	Liquid	Semi-Liquid #	3.00
97	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	Illiquid	Illiquid	3.00
98	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	Illiquid	Illiquid	3.00
99	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	Illiquid	Illiquid	3.00
100	IN000727C023	GS27JUL2027C	0.00	27-Jul-27	Illiquid	Illiquid	3.00
101	IN0020070036	8.26% GOVT. STOCK 2027	8.26	02-Aug-27	Semi-Liquid	Illiquid *	4.00
102	IN000827C039	GS05AUG2027C	0.00	05-Aug-27	Illiquid	Illiquid	3.00
103	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	Illiquid	Illiquid	3.00
104	IN000827C047	GS18AUG2027C	0.00	18-Aug-27	Illiquid	Illiquid	3.00
105	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	Illiquid	Illiquid	3.00
106	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	Illiquid	Illiquid	3.00
107	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	Illiquid	Illiquid	3.00
108	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	Illiquid	Illiquid	3.00
109	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	Illiquid	Illiquid	3.00
110	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	Illiquid	Illiquid	3.00
111	IN0020070069	8.28% GOVT. STOCK 2027	8.28	21-Sep-27	Semi-Liquid	Semi-Liquid	3.00
112	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	Illiquid	Illiquid	3.00
113	IN001027C043	GS15OCT2027C	0.00	15-Oct-27	Illiquid	Illiquid	3.00
114	IN001027C035	GS22OCT2027C	0.00	22-Oct-27	Illiquid	Illiquid	3.00
115	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	Illiquid	Illiquid	3.00
116	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	Illiquid	Illiquid	3.00
117	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	Illiquid	Illiquid	3.00
118	IN001127C033	GS25NOV2027C	0.00	25-Nov-27	Illiquid	Illiquid	3.00
119	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	Illiquid	Illiquid	3.00
120	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	Illiquid	Illiquid	3.00
121	IN0020240167	6.64% GS 2027	6.64	09-Dec-27	Semi-Liquid	Semi-Liquid	3.00
122	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	Illiquid	Illiquid	3.00
123	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	Illiquid	Illiquid	3.00
124	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	Illiquid	Illiquid	3.00
125	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	Illiquid	Illiquid	3.00
126	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	Illiquid	Illiquid	3.00
127	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	Illiquid	Illiquid	3.00
128	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	Illiquid	Illiquid	3.00
129	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	Illiquid	Illiquid	3.00
130	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	Semi-Liquid	Semi-Liquid	3.00
131	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	Illiquid	Illiquid	4.00
132	IN000128C024	GS27JAN2028C	0.00	27-Jan-28	Illiquid	Illiquid	3.00
133	IN000128P018	7.1%GS27JAN2028P	0.00	27-Jan-28	Illiquid	Illiquid	3.00
134	IN000228C030	GS05FEB2028C	0.00	05-Feb-28	Illiquid	Illiquid	3.00
135	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	Illiquid	Illiquid	3.00
136	IN000228C048	GS18FEB2028C	0.00	18-Feb-28	Illiquid	Illiquid	3.00
137	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	Illiquid	Illiquid	3.00
138	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	Illiquid	Illiquid	3.00
139	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	Illiquid	Illiquid	3.00
140	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	Illiquid	Illiquid	3.00
141	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	Illiquid	Illiquid	3.00
142	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	Illiquid	Illiquid	3.00
143	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Illiquid	Illiquid	4.00
144	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	Semi-Liquid	Semi-Liquid	3.00
145	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	Illiquid	Illiquid	3.00
146	IN000428C028	GS10APR2028C	0.00	10-Apr-28	Illiquid	Illiquid	3.00
147	IN000428C044	GS15APR2028C	0.00	15-Apr-28	Illiquid	Illiquid	3.00
148	IN000428C036	GS22APR2028C	0.00	22-Apr-28	Illiquid	Illiquid	3.00
149	IN000428C010	GS26APR2028C	0.00	26-Apr-28	Illiquid	Illiquid	3.00
150	IN000528C025	GS06MAY2028C	0.00	06-May-28	Illiquid	Illiquid	3.00
151	IN000528C017	GS10MAY2028C	0.00	10-May-28	Illiquid	Illiquid	3.00
152	IN000528C033	GS25MAY2028C	0.00	25-May-28	Illiquid	Illiquid	3.00
153	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	Illiquid	Illiquid	3.00
154	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	Semi-Liquid	Semi-Liquid	3.00
155	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	Illiquid	4.00
156	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	Illiquid	Illiquid	3.00
157	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	Illiquid	Illiquid	3.00
158	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	Illiquid	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
159	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	Illiquid	Illiquid	3.00
160	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	Illiquid	Illiquid	3.00
161	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	Illiquid	Illiquid	3.00
162	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	Illiquid	Illiquid	3.00
163	IN0020250034	5.91% GS 2028	5.91	30-Jun-28	Semi-Liquid	Illiquid *	4.00
164	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	Illiquid	Illiquid	3.00
165	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	Illiquid	Illiquid	3.00
166	IN000828C037	GS05AUG2028C	0.00	05-Aug-28	Illiquid	Illiquid	3.00
167	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	Illiquid	Illiquid	3.00
168	IN000828C045	GS18AUG2028C	0.00	18-Aug-28	Illiquid	Illiquid	3.00
169	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	Illiquid	Illiquid	3.00
170	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	Illiquid	Illiquid	3.00
171	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	Illiquid	Illiquid	3.00
172	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	Illiquid	Illiquid	3.00
173	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	Illiquid	Illiquid	3.00
174	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	Illiquid	Illiquid	3.00
175	IN0020210160	GOI FLOATING RATE BOND 2028	6.22	04-Oct-28	N/A	N/A	5.00
176	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	Illiquid	Illiquid	3.00
177	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	Illiquid	Illiquid	3.00
178	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	Illiquid	Illiquid	3.00
179	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	Semi-Liquid	Semi-Liquid	3.00
180	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	Illiquid	Illiquid	3.00
181	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	Illiquid	Illiquid	3.00
182	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	Illiquid	Illiquid	3.00
183	IN0020230143	7.25% GOI SGRB 2028	7.25	13-Nov-28	Illiquid	Illiquid	4.00
184	IN001128C031	GS25NOV2028C	0.00	25-Nov-28	Illiquid	Illiquid	3.00
185	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	Illiquid	Illiquid	3.00
186	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	Illiquid	Illiquid	3.00
187	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	Illiquid	Illiquid	3.00
188	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	Illiquid	Illiquid	3.00
189	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	Illiquid	Illiquid	3.00
190	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	Illiquid	Illiquid	3.00
191	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	Illiquid	Illiquid	3.00
192	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	Illiquid	Illiquid	3.00
193	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	Illiquid	Illiquid	3.00
194	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	Illiquid	Illiquid	3.00
195	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Semi-Liquid	Liquid #	2.00
196	IN0020250125	6.03% GS 2029	6.03	27-Jan-29	Liquid	Semi-Liquid #	3.00
197	IN000229C038	GS05FEB2029C	0.00	05-Feb-29	Illiquid	Illiquid	4.00
198	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	Illiquid	Illiquid	4.00
199	IN000229C046	GS18FEB2029C	0.00	18-Feb-29	Illiquid	Illiquid	4.00
200	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	Illiquid	Illiquid	4.00
201	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	Illiquid	Illiquid	4.00
202	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	Illiquid	Illiquid	4.00
203	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	Illiquid	Illiquid	4.00
204	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	Illiquid	Illiquid	4.00
205	IN0020150069	7.59% GS 2029	7.59	20-Mar-29	Semi-Liquid	Semi-Liquid	4.00
206	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	Illiquid	Illiquid	4.00
207	IN000429C026	GS10APR2029C	0.00	10-Apr-29	Illiquid	Illiquid	4.00
208	IN000429C042	GS15APR2029C	0.00	15-Apr-29	Illiquid	Illiquid	4.00
209	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	Liquid	Semi-Liquid #	4.00
210	IN000429C034	GS22APR2029C	0.00	22-Apr-29	Illiquid	Illiquid	4.00
211	IN000429C018	GS26APR2029C	0.00	26-Apr-29	Illiquid	Illiquid	4.00
212	IN000529C023	GS06MAY2029C	0.00	06-May-29	Illiquid	Illiquid	4.00
213	IN000529C015	GS10MAY2029C	0.00	10-May-29	Illiquid	Illiquid	4.00
214	IN000529C031	GS25MAY2029C	0.00	25-May-29	Illiquid	Illiquid	4.00
215	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	Illiquid	Illiquid	4.00
216	IN0020240050	7.04% GS 2029	7.04	03-Jun-29	Semi-Liquid	Semi-Liquid	4.00
217	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	Illiquid	Illiquid	4.00
218	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	Illiquid	Illiquid	4.00
219	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	Illiquid	Illiquid	4.00
220	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	Illiquid	Illiquid	4.00
221	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	Illiquid	Illiquid	4.00
222	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	Illiquid	Illiquid	4.00
223	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	Illiquid	Illiquid	4.00
224	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	Illiquid	Illiquid	4.00
225	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	Illiquid	Illiquid	4.00
226	IN000829C035	GS05AUG2029C	0.00	05-Aug-29	Illiquid	Illiquid	4.00
227	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	Illiquid	Illiquid	4.00
228	IN000829C043	GS18AUG2029C	0.00	18-Aug-29	Illiquid	Illiquid	4.00
229	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	Illiquid	Illiquid	4.00
230	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	Illiquid	Illiquid	4.00
231	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	Illiquid	Illiquid	4.00
232	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	Illiquid	Illiquid	4.00
233	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	Illiquid	Illiquid	4.00
234	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	Illiquid	Illiquid	4.00
235	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	Semi-Liquid	Semi-Liquid	4.00
236	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	Illiquid	Illiquid	4.00
237	IN001029C049	GS15OCT2029C	0.00	15-Oct-29	Illiquid	Illiquid	4.00
238	IN001029C031	GS22OCT2029C	0.00	22-Oct-29	Illiquid	Illiquid	4.00
239	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	Illiquid	Illiquid	4.00
240	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	Illiquid	Illiquid	4.00
241	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	Illiquid	Illiquid	4.00
242	IN001129C039	GS25NOV2029C	0.00	25-Nov-29	Illiquid	Illiquid	4.00
243	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	Illiquid	Illiquid	4.00
244	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	Illiquid	Illiquid	4.00
245	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	Illiquid	Illiquid	4.00
246	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	Illiquid	Illiquid	4.00
247	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	Illiquid	Illiquid	4.00
248	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	Illiquid	Illiquid	4.00
249	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	Illiquid	Illiquid	4.00
250	IN0020240183	6.75% GS 2029	6.75	23-Dec-29	Semi-Liquid	Semi-Liquid	4.00
251	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	Illiquid	Illiquid	4.00
252	IN0020160118	6.79% GS 2029	6.79	26-Dec-29	Semi-Liquid	Semi-Liquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
253	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	Illiquid	Illiquid	4.00
254	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	Illiquid	Illiquid	4.00
255	IN000230C036	GS05FEB2030C	0.00	05-Feb-30	Illiquid	Illiquid	4.00
256	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	Illiquid	Illiquid	4.00
257	IN000230C044	GS18FEB2030C	0.00	18-Feb-30	Illiquid	Illiquid	4.00
258	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	Illiquid	Illiquid	4.00
259	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	Illiquid	Illiquid	4.00
260	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	Illiquid	Illiquid	4.00
261	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	Illiquid	Illiquid	4.00
262	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	Illiquid	Illiquid	5.00
263	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	Illiquid	Illiquid	4.00
264	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	Illiquid	Illiquid	4.00
265	IN000430C024	GS10APR2030C	0.00	10-Apr-30	Illiquid	Illiquid	4.00
266	IN000430C040	GS15APR2030C	0.00	15-Apr-30	Illiquid	Illiquid	4.00
267	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Liquid	Semi-Liquid #	4.00
268	IN000430C032	GS22APR2030C	0.00	22-Apr-30	Illiquid	Illiquid	4.00
269	IN000430C016	GS26APR2030C	0.00	26-Apr-30	Illiquid	Illiquid	4.00
270	IN000530C021	GS06MAY2030C	0.00	06-May-30	Illiquid	Illiquid	4.00
271	IN0020160019	7.61% GS 2030	7.61	09-May-30	Semi-Liquid	Illiquid *	5.00
272	IN000530C013	GS10MAY2030C	0.00	10-May-30	Illiquid	Illiquid	4.00
273	IN0020200070	5.79% GS 2030	5.79	11-May-30	Semi-Liquid	Semi-Liquid	4.00
274	IN000530C039	GS25MAY2030C	0.00	25-May-30	Illiquid	Illiquid	4.00
275	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	Illiquid	Illiquid	4.00
276	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	Illiquid	Illiquid	4.00
277	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	Illiquid	Illiquid	4.00
278	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	Illiquid	Illiquid	4.00
279	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	Illiquid	Illiquid	4.00
280	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	Illiquid	Illiquid	4.00
281	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	Illiquid	Illiquid	4.00
282	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	Illiquid	Illiquid	4.00
283	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	Illiquid	Illiquid	4.00
284	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	Illiquid	Illiquid	4.00
285	IN0020250067	6.01% GS 2030	6.01	21-Jul-30	Liquid	Liquid	3.00
286	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	Semi-Liquid	Semi-Liquid	4.00
287	IN000830C033	GS05AUG2030C	0.00	05-Aug-30	Illiquid	Illiquid	4.00
288	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	Illiquid	Illiquid	4.00
289	IN000830C041	GS18AUG2030C	0.00	18-Aug-30	Illiquid	Illiquid	4.00
290	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	Illiquid	Illiquid	4.00
291	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	Illiquid	Illiquid	4.00
292	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	Illiquid	Illiquid	4.00
293	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	Illiquid	Illiquid	4.00
294	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	Illiquid	Illiquid	4.00
295	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	Illiquid	Illiquid	4.00
296	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	Illiquid	5.00
297	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	Illiquid	Illiquid	4.00
298	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	Illiquid	Illiquid	4.00
299	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	Illiquid	Illiquid	4.00
300	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	Illiquid	Illiquid	4.00
301	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	Illiquid	Illiquid	4.00
302	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	Illiquid	Illiquid	4.00
303	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	Liquid	Semi-Liquid #	4.00
304	IN001130C037	GS25NOV2030C	0.00	25-Nov-30	Illiquid	Illiquid	4.00
305	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	Semi-Liquid	Illiquid *	5.00
306	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	Illiquid	Illiquid	4.00
307	IN0020110055	8.97% GOVT. STOCK 2030	8.97	05-Dec-30	Illiquid	Illiquid	5.00
308	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	Illiquid	Illiquid	4.00
309	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	Illiquid	Illiquid	4.00
310	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	Illiquid	Illiquid	4.00
311	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	Illiquid	Illiquid	4.00
312	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	Illiquid	Illiquid	4.00
313	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	Illiquid	Illiquid	4.00
314	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	Illiquid	Illiquid	4.00
315	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	Illiquid	Illiquid	4.00
316	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	Illiquid	Illiquid	4.00
317	IN000231C034	GS05FEB2031C	0.00	05-Feb-31	Illiquid	Illiquid	7.00
318	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	Illiquid	Illiquid	7.00
319	IN000231C042	GS18FEB2031C	0.00	18-Feb-31	Illiquid	Illiquid	7.00
320	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	Illiquid	Illiquid	7.00
321	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	Illiquid	Illiquid	7.00
322	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	Illiquid	Illiquid	7.00
323	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	Illiquid	Illiquid	7.00
324	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	Illiquid	Illiquid	7.00
325	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	Illiquid	Illiquid	7.00
326	IN000431C022	GS10APR2031C	0.00	10-Apr-31	Illiquid	Illiquid	7.00
327	IN000431C048	GS15APR2031C	0.00	15-Apr-31	Illiquid	Illiquid	7.00
328	IN000431C030	GS22APR2031C	0.00	22-Apr-31	Illiquid	Illiquid	7.00
329	IN000431C014	GS26APR2031C	0.00	26-Apr-31	Illiquid	Illiquid	7.00
330	IN000531C029	GS06MAY2031C	0.00	06-May-31	Illiquid	Illiquid	7.00
331	IN000531C011	GS10MAY2031C	0.00	10-May-31	Illiquid	Illiquid	7.00
332	IN000531C037	GS25MAY2031C	0.00	25-May-31	Illiquid	Illiquid	7.00
333	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	Illiquid	Illiquid	7.00
334	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	Illiquid	Illiquid	7.00
335	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	Illiquid	Illiquid	7.00
336	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	Illiquid	Illiquid	7.00
337	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	Illiquid	Illiquid	7.00
338	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	Illiquid	Illiquid	7.00
339	IN0020240076	7.02% GS 2031	7.02	18-Jun-31	Liquid	Liquid	3.00
340	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	Illiquid	Illiquid	7.00
341	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	Illiquid	Illiquid	7.00
342	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	Illiquid	Illiquid	7.00
343	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	Illiquid	Illiquid	7.00
344	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Semi-Liquid	Semi-Liquid	5.00
345	IN000831C031	GS05AUG2031C	0.00	05-Aug-31	Illiquid	Illiquid	7.00
346	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
347	IN000831C049	GS18AUG2031C	0.00	18-Aug-31	Illiquid	Illiquid	7.00
348	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	Illiquid	Illiquid	7.00
349	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	Illiquid	Illiquid	7.00
350	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	Illiquid	Illiquid	7.00
351	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	Illiquid	Illiquid	7.00
352	IN0020170042	6.68% GS 2031	6.68	17-Sep-31	Illiquid	Semi-Liquid #	5.00
353	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	Illiquid	Illiquid	7.00
354	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	Illiquid	Illiquid	7.00
355	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	Illiquid	Illiquid	7.00
356	IN001031C045	GS15OCT2031C	0.00	15-Oct-31	Illiquid	Illiquid	7.00
357	IN001031C037	GS22OCT2031C	0.00	22-Oct-31	Illiquid	Illiquid	7.00
358	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	Illiquid	Illiquid	7.00
359	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	Illiquid	Illiquid	7.00
360	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	Illiquid	Illiquid	7.00
361	IN001131C035	GS25NOV2031C	0.00	25-Nov-31	Illiquid	Illiquid	7.00
362	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	Illiquid	Illiquid	7.00
363	IN0020180041	GOI FLOATING RATE BOND 2031	6.52	07-Dec-31	N/A	N/A	9.00
364	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	Illiquid	Illiquid	7.00
365	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	Illiquid	Illiquid	7.00
366	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	Illiquid	Illiquid	7.00
367	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	Illiquid	Illiquid	7.00
368	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	Illiquid	Illiquid	7.00
369	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	Illiquid	Illiquid	7.00
370	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	Illiquid	Illiquid	7.00
371	IN0020240191	6.79% GS 2031	6.79	30-Dec-31	Semi-Liquid	Semi-Liquid	5.00
372	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	Illiquid	Illiquid	7.00
373	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	Illiquid	Illiquid	7.00
374	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	Liquid	3.00
375	IN000232C032	GS05FEB2032C	0.00	05-Feb-32	Illiquid	Illiquid	7.00
376	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	Illiquid	Illiquid	7.00
377	IN0020060086	8.28% GOVT. STOCK 2032	8.28	15-Feb-32	Illiquid	Illiquid	6.00
378	IN000232C040	GS18FEB2032C	0.00	18-Feb-32	Illiquid	Illiquid	7.00
379	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	Illiquid	Illiquid	7.00
380	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	Illiquid	Illiquid	7.00
381	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	Illiquid	Illiquid	7.00
382	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	Illiquid	Illiquid	7.00
383	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	Illiquid	Illiquid	7.00
384	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	Illiquid	Illiquid	7.00
385	IN000432C020	GS10APR2032C	0.00	10-Apr-32	Illiquid	Illiquid	7.00
386	IN000432C046	GS15APR2032C	0.00	15-Apr-32	Illiquid	Illiquid	7.00
387	IN000432C038	GS22APR2032C	0.00	22-Apr-32	Illiquid	Illiquid	7.00
388	IN000432C012	GS26APR2032C	0.00	26-Apr-32	Illiquid	Illiquid	7.00
389	IN000532C027	GS06MAY2032C	0.00	06-May-32	Illiquid	Illiquid	7.00
390	IN000532C019	GS10MAY2032C	0.00	10-May-32	Illiquid	Illiquid	7.00
391	IN000532C035	GS25MAY2032C	0.00	25-May-32	Illiquid	Illiquid	7.00
392	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	Illiquid	Illiquid	7.00
393	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	Illiquid	Illiquid	7.00
394	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	Illiquid	Illiquid	7.00
395	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	Illiquid	Illiquid	7.00
396	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	Illiquid	Illiquid	7.00
397	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	Illiquid	Illiquid	7.00
398	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	Illiquid	Illiquid	7.00
399	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	Illiquid	Illiquid	7.00
400	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	Illiquid	Illiquid	7.00
401	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	Illiquid	Illiquid	7.00
402	IN0020250059	6.28% GS 2032	6.28	14-Jul-32	Liquid	Liquid	3.00
403	IN0020070044	8.32% GOVT. STOCK 2032	8.32	02-Aug-32	Illiquid	Illiquid	6.00
404	IN000832C039	GS05AUG2032C	0.00	05-Aug-32	Illiquid	Illiquid	7.00
405	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	Illiquid	Illiquid	7.00
406	IN000832C047	GS18AUG2032C	0.00	18-Aug-32	Illiquid	Illiquid	7.00
407	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	Liquid	Liquid	3.00
408	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	Illiquid	Illiquid	7.00
409	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	Illiquid	Illiquid	6.00
410	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	Illiquid	Illiquid	7.00
411	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	Illiquid	Illiquid	7.00
412	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	Illiquid	Illiquid	7.00
413	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	Illiquid	Illiquid	7.00
414	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	Illiquid	Illiquid	7.00
415	IN0020070077	8.33% GOVT. STOCK 2032	8.33	21-Sep-32	Illiquid	Illiquid	6.00
416	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	Illiquid	Illiquid	7.00
417	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	Illiquid	Illiquid	7.00
418	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	Illiquid	Illiquid	7.00
419	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	Illiquid	Illiquid	7.00
420	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	Illiquid	Illiquid	7.00
421	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	Illiquid	Illiquid	7.00
422	IN001132C033	GS25NOV2032C	0.00	25-Nov-32	Illiquid	Illiquid	7.00
423	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	Illiquid	Illiquid	7.00
424	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	Illiquid	Illiquid	7.00
425	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	Illiquid	Illiquid	7.00
426	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	Illiquid	Illiquid	7.00
427	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	Illiquid	Illiquid	7.00
428	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	Illiquid	Illiquid	7.00
429	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	Illiquid	Illiquid	7.00
430	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	Illiquid	Illiquid	7.00
431	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	Illiquid	Illiquid	7.00
432	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	Illiquid	Illiquid	7.00
433	IN0020250133	6.68% GS 2033	6.68	27-Jan-33	Liquid	Liquid	3.00
434	IN0020220144	7.29% GOI SGRB 2033	7.29	27-Jan-33	Illiquid	Illiquid	6.00
435	IN000233C030	GS05FEB2033C	0.00	05-Feb-33	Illiquid	Illiquid	7.00
436	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	Liquid	Liquid	3.00
437	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	Illiquid	Illiquid	7.00
438	IN000233C048	GS18FEB2033C	0.00	18-Feb-33	Illiquid	Illiquid	7.00
439	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	Illiquid	Illiquid	7.00
440	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
441	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	Illiquid	Illiquid	7.00
442	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	Illiquid	Illiquid	7.00
443	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	Illiquid	Illiquid	7.00
444	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	Illiquid	Illiquid	7.00
445	IN000433C028	GS10APR2033C	0.00	10-Apr-33	Illiquid	Illiquid	7.00
446	IN000433C044	GS15APR2033C	0.00	15-Apr-33	Illiquid	Illiquid	7.00
447	IN000433C036	GS22APR2033C	0.00	22-Apr-33	Illiquid	Illiquid	7.00
448	IN000433C010	GS26APR2033C	0.00	26-Apr-33	Illiquid	Illiquid	7.00
449	IN000533C025	GS06MAY2033C	0.00	06-May-33	Illiquid	Illiquid	7.00
450	IN000533C017	GS10MAY2033C	0.00	10-May-33	Illiquid	Illiquid	7.00
451	IN000533C033	GS25MAY2033C	0.00	25-May-33	Illiquid	Illiquid	7.00
452	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	Illiquid	Illiquid	7.00
453	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	Illiquid	Illiquid	7.00
454	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	Illiquid	Illiquid	7.00
455	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	Illiquid	Illiquid	7.00
456	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	Illiquid	Illiquid	7.00
457	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Illiquid	Illiquid	6.00
458	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	Illiquid	Illiquid	7.00
459	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	Illiquid	Illiquid	7.00
460	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	Illiquid	Illiquid	7.00
461	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	Illiquid	Illiquid	7.00
462	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	Illiquid	Illiquid	7.00
463	IN000833C037	GS05AUG2033C	0.00	05-Aug-33	Illiquid	Illiquid	7.00
464	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	Illiquid	Illiquid	7.00
465	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	Liquid	Liquid	3.00
466	IN000833C045	GS18AUG2033C	0.00	18-Aug-33	Illiquid	Illiquid	7.00
467	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	Illiquid	Illiquid	7.00
468	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	Illiquid	Illiquid	7.00
469	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	Illiquid	Illiquid	7.00
470	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	Illiquid	Illiquid	7.00
471	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	Illiquid	Illiquid	7.00
472	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	Illiquid	Illiquid	7.00
473	IN0020200120	GOI FLOATING RATE BOND 2033	6.82	22-Sep-33	N/A	N/A	9.00
474	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	Illiquid	Illiquid	7.00
475	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	Illiquid	Illiquid	7.00
476	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	Illiquid	Illiquid	7.00
477	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	Illiquid	Illiquid	7.00
478	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	Illiquid	Illiquid	7.00
479	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	Semi-Liquid	Illiquid *	6.00
480	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	Illiquid	Illiquid	7.00
481	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	Illiquid	Illiquid	7.00
482	IN001133C031	GS25NOV2033C	0.00	25-Nov-33	Illiquid	Illiquid	7.00
483	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	Illiquid	Illiquid	7.00
484	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Illiquid	Illiquid	6.00
485	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	Illiquid	Illiquid	7.00
486	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	Illiquid	Illiquid	6.00
487	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	Illiquid	Illiquid	7.00
488	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	Illiquid	Illiquid	7.00
489	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	Illiquid	Illiquid	7.00
490	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	Illiquid	Illiquid	7.00
491	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	Illiquid	Illiquid	7.00
492	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	Illiquid	Illiquid	7.00
493	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	Illiquid	Illiquid	7.00
494	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	Illiquid	Illiquid	7.00
495	IN000234C038	GS05FEB2034C	0.00	05-Feb-34	Illiquid	Illiquid	7.00
496	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	Illiquid	Illiquid	7.00
497	IN000234C046	GS18FEB2034C	0.00	18-Feb-34	Illiquid	Illiquid	7.00
498	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	Illiquid	Illiquid	7.00
499	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	Illiquid	Illiquid	7.00
500	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	Illiquid	Illiquid	7.00
501	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	Illiquid	Illiquid	7.00
502	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	Illiquid	Illiquid	7.00
503	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	Illiquid	Illiquid	7.00
504	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	Liquid	Liquid	3.00
505	IN000434C026	GS10APR2034C	0.00	10-Apr-34	Illiquid	Illiquid	7.00
506	IN000434C042	GS15APR2034C	0.00	15-Apr-34	Illiquid	Illiquid	7.00
507	IN000434C034	GS22APR2034C	0.00	22-Apr-34	Illiquid	Illiquid	7.00
508	IN000434C018	GS26APR2034C	0.00	26-Apr-34	Illiquid	Illiquid	7.00
509	IN000534C015	GS06MAY2034C	0.00	06-May-34	Illiquid	Illiquid	7.00
510	IN000534C023	GS25MAY2034C	0.00	25-May-34	Illiquid	Illiquid	7.00
511	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	Illiquid	Illiquid	7.00
512	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	Illiquid	Illiquid	7.00
513	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	Illiquid	Illiquid	7.00
514	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	Illiquid	Illiquid	7.00
515	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	Illiquid	Illiquid	7.00
516	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	Illiquid	Illiquid	7.00
517	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	Illiquid	Illiquid	7.00
518	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	Illiquid	Illiquid	7.00
519	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	Illiquid	Illiquid	7.00
520	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	Illiquid	Illiquid	7.00
521	IN000834C035	GS05AUG2034C	0.00	05-Aug-34	Illiquid	Illiquid	7.00
522	IN0020240100	6.90% GOI SGrB 2034	6.90	05-Aug-34	Illiquid	Illiquid	6.00
523	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Semi-Liquid	Illiquid *	6.00
524	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	Illiquid	Illiquid	7.00
525	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	Illiquid	Illiquid	7.00
526	IN000834C043	GS18AUG2034C	0.00	18-Aug-34	Illiquid	Illiquid	7.00
527	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	Illiquid	Illiquid	7.00
528	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	Illiquid	Illiquid	7.00
529	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	Illiquid	Illiquid	7.00
530	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	Illiquid	Illiquid	7.00
531	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Semi-Liquid	Semi-Liquid	5.00
532	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	Illiquid	Illiquid	7.00
533	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	Illiquid	Illiquid	7.00
534	IN0020240126	6.79% GS 2034	6.79	07-Oct-34	Liquid	Liquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
535	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	Illiquid	Illiquid	7.00
536	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	Illiquid	Illiquid	7.00
537	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	Illiquid	Illiquid	7.00
538	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	Illiquid	Illiquid	7.00
539	IN0020210137	GOI FRB 2034	6.54	30-Oct-34	N/A	N/A	9.00
540	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	Illiquid	Illiquid	7.00
541	IN001134C021	GS25NOV2034C	0.00	25-Nov-34	Illiquid	Illiquid	7.00
542	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	Illiquid	Illiquid	7.00
543	IN0020240159	6.79% GOI SGRB 2034	6.79	02-Dec-34	Illiquid	Illiquid	6.00
544	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	Illiquid	Illiquid	7.00
545	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	Illiquid	Illiquid	7.00
546	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	Illiquid	Illiquid	7.00
547	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	Illiquid	Illiquid	7.00
548	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	Illiquid	Illiquid	7.00
549	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Illiquid	Semi-Liquid #	5.00
550	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	Illiquid	Illiquid	7.00
551	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	Illiquid	Illiquid	7.00
552	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	Illiquid	Illiquid	7.00
553	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	Illiquid	Illiquid	7.00
554	IN000235C027	GS05FEB2035C	0.00	05-Feb-35	Illiquid	Illiquid	7.00
555	IN000235C035	GS18FEB2035C	0.00	18-Feb-35	Illiquid	Illiquid	7.00
556	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	Illiquid	Illiquid	7.00
557	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	Illiquid	Illiquid	7.00
558	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	Illiquid	Illiquid	7.00
559	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	Illiquid	Illiquid	7.00
560	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Semi-Liquid	Semi-Liquid	5.00
561	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	Illiquid	Illiquid	7.00
562	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	Illiquid	Illiquid	7.00
563	IN000435C023	GS10APR2035C	0.00	10-Apr-35	Illiquid	Illiquid	7.00
564	IN000435C049	GS15APR2035C	0.00	15-Apr-35	Illiquid	Illiquid	7.00
565	IN000435C031	GS22APR2035C	0.00	22-Apr-35	Illiquid	Illiquid	7.00
566	IN000435C015	GS26APR2035C	0.00	26-Apr-35	Illiquid	Illiquid	7.00
567	IN0020250026	6.33% GS 2035	6.33	05-May-35	Liquid	Liquid	3.00
568	IN000535C012	GS06MAY2035C	0.00	06-May-35	Illiquid	Illiquid	7.00
569	IN000535C020	GS25MAY2035C	0.00	25-May-35	Illiquid	Illiquid	7.00
570	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	Illiquid	Illiquid	7.00
571	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	Illiquid	Illiquid	7.00
572	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	Illiquid	Illiquid	7.00
573	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	Illiquid	Illiquid	7.00
574	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Semi-Liquid	Semi-Liquid	5.00
575	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	Illiquid	Illiquid	7.00
576	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	Illiquid	Illiquid	7.00
577	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	Illiquid	Illiquid	7.00
578	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	Illiquid	Illiquid	7.00
579	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	Illiquid	Illiquid	7.00
580	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	Illiquid	Illiquid	7.00
581	IN000835C024	GS05AUG2035C	0.00	05-Aug-35	Illiquid	Illiquid	7.00
582	IN000835C032	GS18AUG2035C	0.00	18-Aug-35	Illiquid	Illiquid	7.00
583	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	Illiquid	Illiquid	7.00
584	IN0020050012	7.40% GOVT. STOCK 2035	7.40	09-Sep-35	Semi-Liquid	Illiquid *	6.00
585	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	Illiquid	Illiquid	7.00
586	IN000935P016	7.40%GS09SEP2035P	0.00	09-Sep-35	Illiquid	Illiquid	7.00
587	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	Illiquid	Illiquid	7.00
588	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	Illiquid	Illiquid	7.00
589	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	Illiquid	Illiquid	7.00
590	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	Illiquid	Illiquid	7.00
591	IN0020250091	6.48% GS 2035	6.48	06-Oct-35	Liquid	Liquid	3.00
592	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	Illiquid	Illiquid	7.00
593	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	Illiquid	Illiquid	7.00
594	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	Illiquid	Illiquid	7.00
595	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	Illiquid	Illiquid	7.00
596	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	Illiquid	Illiquid	7.00
597	IN001135C028	GS25NOV2035C	0.00	25-Nov-35	Illiquid	Illiquid	7.00
598	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	Illiquid	Illiquid	7.00
599	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	Illiquid	Illiquid	7.00
600	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	Illiquid	Illiquid	7.00
601	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Semi-Liquid	Semi-Liquid	5.00
602	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	Illiquid	Illiquid	7.00
603	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	Illiquid	Illiquid	7.00
604	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	Illiquid	Illiquid	7.00
605	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	Illiquid	Illiquid	7.00
606	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	Illiquid	Illiquid	7.00
607	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	Illiquid	Illiquid	7.00
608	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	Illiquid	Illiquid	7.00
609	IN000236C025	GS05FEB2036C	0.00	05-Feb-36	Illiquid	Illiquid	10.00
610	IN000236C033	GS18FEB2036C	0.00	18-Feb-36	Illiquid	Illiquid	10.00
611	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	Illiquid	Illiquid	10.00
612	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	Illiquid	Illiquid	10.00
613	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	Illiquid	Illiquid	10.00
614	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	Illiquid	Illiquid	10.00
615	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	Illiquid	Illiquid	10.00
616	IN000436C021	GS10APR2036C	0.00	10-Apr-36	Illiquid	Illiquid	10.00
617	IN000436C047	GS15APR2036C	0.00	15-Apr-36	Illiquid	Illiquid	10.00
618	IN000436C039	GS22APR2036C	0.00	22-Apr-36	Illiquid	Illiquid	10.00
619	IN000436C013	GS26APR2036C	0.00	26-Apr-36	Illiquid	Illiquid	10.00
620	IN000536C010	GS06MAY2036C	0.00	06-May-36	Illiquid	Illiquid	10.00
621	IN0020220029	7.54% GS 2036	7.54	23-May-36	Liquid	Semi-Liquid #	6.00
622	IN000536C028	GS25MAY2036C	0.00	25-May-36	Illiquid	Illiquid	10.00
623	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	Illiquid	Illiquid	10.00
624	IN0020060045	8.33% GOVT. STOCK 2036	8.33	07-Jun-36	Illiquid	Illiquid	8.00
625	IN000636P010	8.33%GS07JUN2036P	0.00	07-Jun-36	Illiquid	Illiquid	10.00
626	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	Illiquid	Illiquid	10.00
627	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	Illiquid	Illiquid	10.00
628	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
629	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	Illiquid	Illiquid	10.00
630	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	Illiquid	Illiquid	10.00
631	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	Illiquid	Illiquid	10.00
632	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	Illiquid	Illiquid	10.00
633	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	Illiquid	Illiquid	10.00
634	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	Illiquid	Illiquid	10.00
635	IN000836C022	GS05AUG2036C	0.00	05-Aug-36	Illiquid	Illiquid	10.00
636	IN000836C030	GS18AUG2036C	0.00	18-Aug-36	Illiquid	Illiquid	10.00
637	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	Illiquid	Illiquid	10.00
638	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	Illiquid	Illiquid	10.00
639	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	Illiquid	Illiquid	10.00
640	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	Illiquid	Illiquid	10.00
641	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	Illiquid	Illiquid	10.00
642	IN001036C028	GS1OCT2036C	0.00	10-Oct-36	Illiquid	Illiquid	10.00
643	IN001036C044	GS15OCT2036C	0.00	15-Oct-36	Illiquid	Illiquid	10.00
644	IN001036C036	GS22OCT2036C	0.00	22-Oct-36	Illiquid	Illiquid	10.00
645	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	Illiquid	Illiquid	10.00
646	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	Illiquid	Illiquid	10.00
647	IN001136C026	GS25NOV2036C	0.00	25-Nov-36	Illiquid	Illiquid	10.00
648	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	Illiquid	Illiquid	10.00
649	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	Illiquid	Illiquid	10.00
650	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	Illiquid	Illiquid	10.00
651	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	Illiquid	Illiquid	10.00
652	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	Illiquid	Illiquid	10.00
653	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	Liquid	Liquid	4.00
654	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	Illiquid	Illiquid	10.00
655	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	Illiquid	Illiquid	10.00
656	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	Illiquid	Illiquid	10.00
657	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	Illiquid	Illiquid	10.00
658	IN000237C023	GS05FEB2037C	0.00	05-Feb-37	Illiquid	Illiquid	10.00
659	IN000237C031	GS18FEB2037C	0.00	18-Feb-37	Illiquid	Illiquid	10.00
660	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	Illiquid	Illiquid	10.00
661	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	Illiquid	Illiquid	10.00
662	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	Illiquid	Illiquid	10.00
663	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	Illiquid	Illiquid	10.00
664	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	Illiquid	Illiquid	10.00
665	IN000437C029	GS10APR2037C	0.00	10-Apr-37	Illiquid	Illiquid	10.00
666	IN000437C045	GS15APR2037C	0.00	15-Apr-37	Illiquid	Illiquid	10.00
667	IN000437C037	GS22APR2037C	0.00	22-Apr-37	Illiquid	Illiquid	10.00
668	IN000437C011	GS26APR2037C	0.00	26-Apr-37	Illiquid	Illiquid	10.00
669	IN000537C018	GS06MAY2037C	0.00	06-May-37	Illiquid	Illiquid	10.00
670	IN000537C026	GS25MAY2037C	0.00	25-May-37	Illiquid	Illiquid	10.00
671	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	Illiquid	Illiquid	10.00
672	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	Illiquid	Illiquid	10.00
673	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	Illiquid	Illiquid	10.00
674	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	Illiquid	Illiquid	10.00
675	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	Illiquid	Illiquid	10.00
676	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	Illiquid	Illiquid	10.00
677	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	Illiquid	Illiquid	10.00
678	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	Illiquid	Illiquid	10.00
679	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	Illiquid	Illiquid	10.00
680	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	Semi-Liquid	Liquid #	4.00
681	IN000837C020	GS05AUG2037C	0.00	05-Aug-37	Illiquid	Illiquid	10.00
682	IN000837C038	GS18AUG2037C	0.00	18-Aug-37	Illiquid	Illiquid	10.00
683	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	Illiquid	Illiquid	10.00
684	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	Illiquid	Illiquid	10.00
685	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	Illiquid	Illiquid	10.00
686	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	Illiquid	Illiquid	10.00
687	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	Illiquid	Illiquid	10.00
688	IN001037C026	GS1OCT2037C	0.00	10-Oct-37	Illiquid	Illiquid	10.00
689	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	Illiquid	Illiquid	10.00
690	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	Illiquid	Illiquid	10.00
691	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	Illiquid	Illiquid	10.00
692	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	Illiquid	Illiquid	10.00
693	IN001137C024	GS25NOV2037C	0.00	25-Nov-37	Illiquid	Illiquid	10.00
694	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	Illiquid	Illiquid	10.00
695	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	Illiquid	Illiquid	10.00
696	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	Illiquid	Illiquid	10.00
697	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	Illiquid	Illiquid	10.00
698	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	Illiquid	Illiquid	10.00
699	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	Illiquid	Illiquid	10.00
700	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	Illiquid	Illiquid	10.00
701	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	Illiquid	Illiquid	10.00
702	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	Illiquid	Illiquid	10.00
703	IN000238C021	GS05FEB2038C	0.00	05-Feb-38	Illiquid	Illiquid	10.00
704	IN000238C039	GS18FEB2038C	0.00	18-Feb-38	Illiquid	Illiquid	10.00
705	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	Illiquid	Illiquid	10.00
706	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	Illiquid	Illiquid	10.00
707	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	Illiquid	Illiquid	10.00
708	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	Illiquid	Illiquid	10.00
709	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	Illiquid	Illiquid	10.00
710	IN000438C027	GS10APR2038C	0.00	10-Apr-38	Illiquid	Illiquid	10.00
711	IN000438C043	GS15APR2038C	0.00	15-Apr-38	Illiquid	Illiquid	10.00
712	IN000438C035	GS22APR2038C	0.00	22-Apr-38	Illiquid	Illiquid	10.00
713	IN000438C019	GS26APR2038C	0.00	26-Apr-38	Illiquid	Illiquid	10.00
714	IN000538C016	GS06MAY2038C	0.00	06-May-38	Illiquid	Illiquid	10.00
715	IN000538C024	GS25MAY2038C	0.00	25-May-38	Illiquid	Illiquid	10.00
716	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	Illiquid	Illiquid	10.00
717	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	Illiquid	Illiquid	10.00
718	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	Illiquid	Illiquid	10.00
719	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	Illiquid	Illiquid	10.00
720	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	Illiquid	Illiquid	10.00
721	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	Illiquid	Illiquid	10.00
722	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
723	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	Illiquid	Illiquid	10.00
724	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	Illiquid	Illiquid	10.00
725	IN000838C028	GS05AUG2038C	0.00	05-Aug-38	Illiquid	Illiquid	10.00
726	IN000838C036	GS18AUG2038C	0.00	18-Aug-38	Illiquid	Illiquid	10.00
727	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	Illiquid	Illiquid	10.00
728	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	Illiquid	Illiquid	10.00
729	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	Illiquid	Illiquid	10.00
730	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	Illiquid	Illiquid	10.00
731	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	Illiquid	Illiquid	10.00
732	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	Illiquid	Illiquid	10.00
733	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	Illiquid	Illiquid	10.00
734	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	Illiquid	Illiquid	10.00
735	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	Illiquid	Illiquid	10.00
736	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	Illiquid	Illiquid	10.00
737	IN001138C022	GS25NOV2038C	0.00	25-Nov-38	Illiquid	Illiquid	10.00
738	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	Illiquid	Illiquid	10.00
739	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	Illiquid	Illiquid	10.00
740	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	Illiquid	Illiquid	10.00
741	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	Illiquid	Illiquid	10.00
742	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	Illiquid	Illiquid	10.00
743	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	Illiquid	Illiquid	10.00
744	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	Illiquid	Illiquid	10.00
745	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	Illiquid	Illiquid	10.00
746	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	Illiquid	Illiquid	10.00
747	IN0020080050	6.83% GOVT.STOCK 2039	6.83	19-Jan-39	Illiquid	Illiquid	8.00
748	IN000239C029	GS05FEB2039C	0.00	05-Feb-39	Illiquid	Illiquid	10.00
749	IN000239C037	GS18FEB2039C	0.00	18-Feb-39	Illiquid	Illiquid	10.00
750	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	Illiquid	Illiquid	10.00
751	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	Illiquid	Illiquid	10.00
752	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	Illiquid	Illiquid	10.00
753	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	Illiquid	Illiquid	10.00
754	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	Illiquid	Illiquid	10.00
755	IN000439C025	GS10APR2039C	0.00	10-Apr-39	Illiquid	Illiquid	10.00
756	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	Semi-Liquid	Illiquid *	8.00
757	IN000439C041	GS15APR2039C	0.00	15-Apr-39	Illiquid	Illiquid	10.00
758	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	Illiquid	Illiquid	10.00
759	IN000439C033	GS22APR2039C	0.00	22-Apr-39	Illiquid	Illiquid	10.00
760	IN000439C017	GS26APR2039C	0.00	26-Apr-39	Illiquid	Illiquid	10.00
761	IN000539C014	GS06MAY2039C	0.00	06-May-39	Illiquid	Illiquid	10.00
762	IN000539C022	GS25MAY2039C	0.00	25-May-39	Illiquid	Illiquid	10.00
763	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	Illiquid	Illiquid	10.00
764	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	Illiquid	Illiquid	10.00
765	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	Illiquid	Illiquid	10.00
766	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	Illiquid	Illiquid	10.00
767	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	Illiquid	Illiquid	10.00
768	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	Illiquid	Illiquid	10.00
769	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	Illiquid	Illiquid	10.00
770	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	Illiquid	Illiquid	10.00
771	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	Illiquid	Illiquid	10.00
772	IN000839C026	GS05AUG2039C	0.00	05-Aug-39	Illiquid	Illiquid	10.00
773	IN000839C034	GS18AUG2039C	0.00	18-Aug-39	Illiquid	Illiquid	10.00
774	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	Illiquid	Illiquid	10.00
775	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	Illiquid	Illiquid	10.00
776	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	Illiquid	Illiquid	8.00
777	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	Illiquid	Illiquid	10.00
778	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	Illiquid	Illiquid	10.00
779	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	Illiquid	Illiquid	10.00
780	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	Illiquid	Illiquid	10.00
781	IN001039C048	GS15OCT2039C	0.00	15-Oct-39	Illiquid	Illiquid	10.00
782	IN001039C030	GS22OCT2039C	0.00	22-Oct-39	Illiquid	Illiquid	10.00
783	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	Illiquid	Illiquid	10.00
784	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	Illiquid	Illiquid	10.00
785	IN0020240134	6.92% GS 2039	6.92	18-Nov-39	Semi-Liquid	Semi-Liquid	6.00
786	IN001139C020	GS25NOV2039C	0.00	25-Nov-39	Illiquid	Illiquid	10.00
787	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	Illiquid	Illiquid	10.00
788	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	Illiquid	Illiquid	10.00
789	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	Illiquid	Illiquid	10.00
790	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	Illiquid	Illiquid	10.00
791	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	Illiquid	Illiquid	10.00
792	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	Illiquid	Illiquid	10.00
793	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	Illiquid	Illiquid	10.00
794	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	Illiquid	Illiquid	10.00
795	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	Illiquid	Illiquid	10.00
796	IN000240C027	GS05FEB2040C	0.00	05-Feb-40	Illiquid	Illiquid	10.00
797	IN000240C035	GS18FEB2040C	0.00	18-Feb-40	Illiquid	Illiquid	10.00
798	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	Illiquid	Illiquid	10.00
799	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	Illiquid	Illiquid	10.00
800	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	Illiquid	Illiquid	10.00
801	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	Illiquid	Illiquid	10.00
802	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	Illiquid	Illiquid	10.00
803	IN000440C023	GS10APR2040C	0.00	10-Apr-40	Illiquid	Illiquid	10.00
804	IN000440C049	GS15APR2040C	0.00	15-Apr-40	Illiquid	Illiquid	10.00
805	IN000440C031	GS22APR2040C	0.00	22-Apr-40	Illiquid	Illiquid	10.00
806	IN000440C015	GS26APR2040C	0.00	26-Apr-40	Illiquid	Illiquid	10.00
807	IN000540C012	GS06MAY2040C	0.00	06-May-40	Illiquid	Illiquid	10.00
808	IN000540C020	GS25MAY2040C	0.00	25-May-40	Illiquid	Illiquid	10.00
809	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	Illiquid	Illiquid	10.00
810	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	Illiquid	Illiquid	10.00
811	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	Illiquid	Illiquid	10.00
812	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	Illiquid	Illiquid	10.00
813	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	Illiquid	Illiquid	10.00
814	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	Illiquid	Illiquid	10.00
815	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	Illiquid	Illiquid	10.00
816	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
817	IN0020100031	8.30% GOVT. STOCK 2040	8.30	02-Jul-40	Illiquid	Illiquid	8.00
818	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	Illiquid	Illiquid	10.00
819	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	Illiquid	Illiquid	10.00
820	IN0020250042	6.68% GS 2040	6.68	07-Jul-40	Liquid	Liquid	4.00
821	IN000840C024	GS05AUG2040C	0.00	05-Aug-40	Illiquid	Illiquid	10.00
822	IN000840C032	GS18AUG2040C	0.00	18-Aug-40	Illiquid	Illiquid	10.00
823	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	Illiquid	Illiquid	10.00
824	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	Illiquid	Illiquid	10.00
825	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	Illiquid	Illiquid	10.00
826	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	Illiquid	Illiquid	10.00
827	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	Illiquid	Illiquid	10.00
828	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	Illiquid	Illiquid	10.00
829	IN001040C046	GS15OCT2040C	0.00	15-Oct-40	Illiquid	Illiquid	10.00
830	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	Illiquid	Illiquid	10.00
831	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	Illiquid	Illiquid	10.00
832	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	Illiquid	Illiquid	10.00
833	IN001140C028	GS25NOV2040C	0.00	25-Nov-40	Illiquid	Illiquid	10.00
834	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	Illiquid	Illiquid	10.00
835	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	Illiquid	Illiquid	10.00
836	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	Illiquid	Illiquid	10.00
837	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	Illiquid	Illiquid	10.00
838	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	Illiquid	Illiquid	10.00
839	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	Illiquid	Illiquid	10.00
840	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	Illiquid	Illiquid	10.00
841	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	Illiquid	Illiquid	10.00
842	IN000241C025	GS05FEB2041C	0.00	05-Feb-41	Illiquid	Illiquid	14.00
843	IN000241C033	GS18FEB2041C	0.00	18-Feb-41	Illiquid	Illiquid	14.00
844	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	Illiquid	Illiquid	14.00
845	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	Illiquid	Illiquid	14.00
846	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	Illiquid	Illiquid	14.00
847	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	Illiquid	Illiquid	14.00
848	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	Illiquid	Illiquid	14.00
849	IN000441C021	GS10APR2041C	0.00	10-Apr-41	Illiquid	Illiquid	14.00
850	IN000441C047	GS15APR2041C	0.00	15-Apr-41	Illiquid	Illiquid	14.00
851	IN000441C039	GS22APR2041C	0.00	22-Apr-41	Illiquid	Illiquid	14.00
852	IN000441C013	GS26APR2041C	0.00	26-Apr-41	Illiquid	Illiquid	14.00
853	IN000541C010	GS06MAY2041C	0.00	06-May-41	Illiquid	Illiquid	14.00
854	IN000541C028	GS25MAY2041C	0.00	25-May-41	Illiquid	Illiquid	14.00
855	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	Illiquid	Illiquid	14.00
856	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	Illiquid	Illiquid	14.00
857	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	Illiquid	Illiquid	14.00
858	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	Illiquid	Illiquid	14.00
859	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	Illiquid	Illiquid	14.00
860	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	Illiquid	Illiquid	14.00
861	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	Illiquid	Illiquid	14.00
862	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	Illiquid	Illiquid	14.00
863	IN000841C022	GS05AUG2041C	0.00	05-Aug-41	Illiquid	Illiquid	14.00
864	IN000841C030	GS18AUG2041C	0.00	18-Aug-41	Illiquid	Illiquid	14.00
865	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	Illiquid	Illiquid	14.00
866	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	Illiquid	Illiquid	14.00
867	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	Illiquid	Illiquid	14.00
868	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	Illiquid	Illiquid	14.00
869	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	Illiquid	Illiquid	14.00
870	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	Illiquid	Illiquid	14.00
871	IN001041C044	GS15OCT2041C	0.00	15-Oct-41	Illiquid	Illiquid	14.00
872	IN001041C036	GS22OCT2041C	0.00	22-Oct-41	Illiquid	Illiquid	14.00
873	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	Illiquid	Illiquid	14.00
874	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	Illiquid	Illiquid	14.00
875	IN001141C026	GS25NOV2041C	0.00	25-Nov-41	Illiquid	Illiquid	14.00
876	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	Illiquid	Illiquid	14.00
877	IN0020110063	8.83% GOVT. STOCK 2041	8.83	12-Dec-41	Illiquid	Illiquid	9.00
878	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	Illiquid	Illiquid	14.00
879	IN001241P018	8.83%GS12DEC2041P	0.00	12-Dec-41	Illiquid	Illiquid	14.00
880	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	Illiquid	Illiquid	14.00
881	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	Illiquid	Illiquid	14.00
882	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	Illiquid	Illiquid	14.00
883	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	Illiquid	Illiquid	14.00
884	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	Illiquid	Illiquid	14.00
885	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	Illiquid	Illiquid	14.00
886	IN000242C023	GS05FEB2042C	0.00	05-Feb-42	Illiquid	Illiquid	14.00
887	IN000242C031	GS18FEB2042C	0.00	18-Feb-42	Illiquid	Illiquid	14.00
888	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	Illiquid	Illiquid	14.00
889	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	Illiquid	Illiquid	14.00
890	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	Illiquid	Illiquid	14.00
891	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	Illiquid	Illiquid	14.00
892	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	Illiquid	Illiquid	14.00
893	IN000442C029	GS10APR2042C	0.00	10-Apr-42	Illiquid	Illiquid	14.00
894	IN000442C045	GS15APR2042C	0.00	15-Apr-42	Illiquid	Illiquid	14.00
895	IN000442C037	GS22APR2042C	0.00	22-Apr-42	Illiquid	Illiquid	14.00
896	IN000442C011	GS26APR2042C	0.00	26-Apr-42	Illiquid	Illiquid	14.00
897	IN000542C018	GS06MAY2042C	0.00	06-May-42	Illiquid	Illiquid	14.00
898	IN000542C026	GS25MAY2042C	0.00	25-May-42	Illiquid	Illiquid	14.00
899	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	Illiquid	Illiquid	14.00
900	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	Illiquid	Illiquid	14.00
901	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	Illiquid	Illiquid	14.00
902	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	Illiquid	Illiquid	14.00
903	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	Illiquid	Illiquid	14.00
904	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	Illiquid	Illiquid	14.00
905	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	Illiquid	Illiquid	14.00
906	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	Illiquid	Illiquid	14.00
907	IN000842C020	GS05AUG2042C	0.00	05-Aug-42	Illiquid	Illiquid	14.00
908	IN000842C038	GS18AUG2042C	0.00	18-Aug-42	Illiquid	Illiquid	14.00
909	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	Illiquid	Illiquid	14.00
910	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
911	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	Illiquid	Illiquid	14.00
912	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	Illiquid	Illiquid	14.00
913	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	Illiquid	Illiquid	14.00
914	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	Illiquid	Illiquid	14.00
915	IN001042C042	GS15OCT2042C	0.00	15-Oct-42	Illiquid	Illiquid	14.00
916	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	Illiquid	Illiquid	14.00
917	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	Illiquid	Illiquid	14.00
918	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	Illiquid	Illiquid	14.00
919	IN001142C024	GS25NOV2042C	0.00	25-Nov-42	Illiquid	Illiquid	14.00
920	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	Illiquid	Illiquid	14.00
921	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	Illiquid	Illiquid	14.00
922	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	Illiquid	Illiquid	14.00
923	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	Illiquid	Illiquid	14.00
924	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	Illiquid	Illiquid	14.00
925	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	Illiquid	Illiquid	14.00
926	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	Illiquid	Illiquid	14.00
927	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	Illiquid	9.00
928	IN001242P016	8.30%GS31DEC2042P	0.00	31-Dec-42	Illiquid	Illiquid	14.00
929	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	Illiquid	Illiquid	14.00
930	IN000243C021	GS05FEB2043C	0.00	05-Feb-43	Illiquid	Illiquid	14.00
931	IN000243C039	GS18FEB2043C	0.00	18-Feb-43	Illiquid	Illiquid	14.00
932	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	Illiquid	Illiquid	14.00
933	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	Illiquid	Illiquid	14.00
934	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	Illiquid	Illiquid	14.00
935	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	Illiquid	Illiquid	14.00
936	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	Illiquid	Illiquid	14.00
937	IN000443C027	GS10APR2043C	0.00	10-Apr-43	Illiquid	Illiquid	14.00
938	IN000443C043	GS15APR2043C	0.00	15-Apr-43	Illiquid	Illiquid	14.00
939	IN000443C035	GS22APR2043C	0.00	22-Apr-43	Illiquid	Illiquid	14.00
940	IN000443C019	GS26APR2043C	0.00	26-Apr-43	Illiquid	Illiquid	14.00
941	IN000543C016	GS06MAY2043C	0.00	06-May-43	Illiquid	Illiquid	14.00
942	IN000543C024	GS25MAY2043C	0.00	25-May-43	Illiquid	Illiquid	14.00
943	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	Illiquid	Illiquid	14.00
944	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	Illiquid	Illiquid	14.00
945	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	Illiquid	Illiquid	14.00
946	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	Illiquid	Illiquid	14.00
947	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	Illiquid	Illiquid	14.00
948	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	Illiquid	9.00
949	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	Illiquid	Illiquid	14.00
950	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	Illiquid	Illiquid	14.00
951	IN000843C028	GS05AUG2043C	0.00	05-Aug-43	Illiquid	Illiquid	14.00
952	IN000843C036	GS18AUG2043C	0.00	18-Aug-43	Illiquid	Illiquid	14.00
953	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	Illiquid	Illiquid	14.00
954	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	Illiquid	Illiquid	14.00
955	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	Illiquid	Illiquid	14.00
956	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	Illiquid	Illiquid	14.00
957	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	Illiquid	Illiquid	14.00
958	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	Illiquid	Illiquid	14.00
959	IN001043C040	GS15OCT2043C	0.00	15-Oct-43	Illiquid	Illiquid	14.00
960	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	Illiquid	Illiquid	14.00
961	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	Illiquid	Illiquid	14.00
962	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	Illiquid	Illiquid	14.00
963	IN001143C022	GS25NOV2043C	0.00	25-Nov-43	Illiquid	Illiquid	14.00
964	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	Illiquid	Illiquid	14.00
965	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	Illiquid	Illiquid	14.00
966	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	Illiquid	Illiquid	14.00
967	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	Illiquid	Illiquid	14.00
968	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	Illiquid	Illiquid	14.00
969	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	Illiquid	Illiquid	14.00
970	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	Illiquid	9.00
971	IN001243P014	9.23%GS23DEC2043P	0.00	23-Dec-43	Illiquid	Illiquid	14.00
972	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	Illiquid	Illiquid	14.00
973	IN000244C029	GS05FEB2044C	0.00	05-Feb-44	Illiquid	Illiquid	14.00
974	IN000244C037	GS18FEB2044C	0.00	18-Feb-44	Illiquid	Illiquid	14.00
975	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	Illiquid	Illiquid	14.00
976	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	Illiquid	Illiquid	14.00
977	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	Illiquid	Illiquid	14.00
978	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	Illiquid	Illiquid	14.00
979	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	Illiquid	Illiquid	14.00
980	IN000444C025	GS10APR2044C	0.00	10-Apr-44	Illiquid	Illiquid	14.00
981	IN000444C041	GS15APR2044C	0.00	15-Apr-44	Illiquid	Illiquid	14.00
982	IN000444C033	GS22APR2044C	0.00	22-Apr-44	Illiquid	Illiquid	14.00
983	IN000444C017	GS26APR2044C	0.00	26-Apr-44	Illiquid	Illiquid	14.00
984	IN000544C014	GS06MAY2044C	0.00	06-May-44	Illiquid	Illiquid	14.00
985	IN000544C022	GS25MAY2044C	0.00	25-May-44	Illiquid	Illiquid	14.00
986	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	Illiquid	Illiquid	14.00
987	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	Illiquid	Illiquid	14.00
988	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	Illiquid	Illiquid	14.00
989	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	Illiquid	Illiquid	14.00
990	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	Illiquid	Illiquid	14.00
991	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	Illiquid	Illiquid	14.00
992	IN000844C026	GS05AUG2044C	0.00	05-Aug-44	Illiquid	Illiquid	14.00
993	IN000844C034	GS18AUG2044C	0.00	18-Aug-44	Illiquid	Illiquid	14.00
994	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	Illiquid	Illiquid	14.00
995	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	Illiquid	Illiquid	14.00
996	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	Illiquid	Illiquid	14.00
997	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	Illiquid	Illiquid	14.00
998	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	Illiquid	Illiquid	14.00
999	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	Illiquid	Illiquid	14.00
1000	IN001044C048	GS15OCT2044C	0.00	15-Oct-44	Illiquid	Illiquid	14.00
1001	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	Illiquid	Illiquid	14.00
1002	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	Illiquid	Illiquid	14.00
1003	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	Illiquid	Illiquid	14.00
1004	IN001144C020	GS25NOV2044C	0.00	25-Nov-44	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1005	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	Illiquid	Illiquid	9.00
1006	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	Illiquid	Illiquid	14.00
1007	IN001244P012	8.17%GS01DEC2044P	0.00	01-Dec-44	Illiquid	Illiquid	14.00
1008	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	Illiquid	Illiquid	14.00
1009	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	Illiquid	Illiquid	14.00
1010	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	Illiquid	Illiquid	14.00
1011	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	Illiquid	Illiquid	14.00
1012	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	Illiquid	Illiquid	14.00
1013	IN000245C026	GS05FEB2045C	0.00	05-Feb-45	Illiquid	Illiquid	14.00
1014	IN000245C034	GS18FEB2045C	0.00	18-Feb-45	Illiquid	Illiquid	14.00
1015	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	Illiquid	Illiquid	14.00
1016	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	Illiquid	Illiquid	14.00
1017	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	Illiquid	Illiquid	14.00
1018	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	Illiquid	Illiquid	14.00
1019	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	Illiquid	Illiquid	14.00
1020	IN000445C022	GS10APR2045C	0.00	10-Apr-45	Illiquid	Illiquid	14.00
1021	IN000445C048	GS15APR2045C	0.00	15-Apr-45	Illiquid	Illiquid	14.00
1022	IN000445C030	GS22APR2045C	0.00	22-Apr-45	Illiquid	Illiquid	14.00
1023	IN000445C014	GS26APR2045C	0.00	26-Apr-45	Illiquid	Illiquid	14.00
1024	IN000545C011	GS06MAY2045C	0.00	06-May-45	Illiquid	Illiquid	14.00
1025	IN000545C029	GS25MAY2045C	0.00	25-May-45	Illiquid	Illiquid	14.00
1026	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	Illiquid	Illiquid	14.00
1027	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	Illiquid	Illiquid	14.00
1028	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	Illiquid	Illiquid	14.00
1029	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	Illiquid	Illiquid	14.00
1030	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	Illiquid	Illiquid	14.00
1031	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	Illiquid	Illiquid	9.00
1032	IN000845C023	GS05AUG2045C	0.00	05-Aug-45	Illiquid	Illiquid	14.00
1033	IN000845C031	GS18AUG2045C	0.00	18-Aug-45	Illiquid	Illiquid	14.00
1034	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	Illiquid	Illiquid	14.00
1035	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	Illiquid	Illiquid	14.00
1036	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	Illiquid	Illiquid	14.00
1037	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	Illiquid	Illiquid	14.00
1038	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	Illiquid	Illiquid	14.00
1039	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	Illiquid	Illiquid	14.00
1040	IN001045C045	GS15OCT2045C	0.00	15-Oct-45	Illiquid	Illiquid	14.00
1041	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	Illiquid	Illiquid	14.00
1042	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	Illiquid	Illiquid	14.00
1043	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	Illiquid	Illiquid	14.00
1044	IN001145C027	GS25NOV2045C	0.00	25-Nov-45	Illiquid	Illiquid	14.00
1045	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	Illiquid	Illiquid	14.00
1046	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	Illiquid	Illiquid	14.00
1047	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	Illiquid	Illiquid	14.00
1048	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	Illiquid	Illiquid	14.00
1049	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	Illiquid	Illiquid	14.00
1050	IN000246C024	GS05FEB2046C	0.00	05-Feb-46	Illiquid	Illiquid	28.00
1051	IN000246C032	GS18FEB2046C	0.00	18-Feb-46	Illiquid	Illiquid	28.00
1052	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	Illiquid	Illiquid	28.00
1053	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	Illiquid	Illiquid	28.00
1054	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	Illiquid	Illiquid	28.00
1055	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	Illiquid	Illiquid	28.00
1056	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	Illiquid	Illiquid	28.00
1057	IN000446C020	GS10APR2046C	0.00	10-Apr-46	Illiquid	Illiquid	28.00
1058	IN000446C046	GS15APR2046C	0.00	15-Apr-46	Illiquid	Illiquid	28.00
1059	IN000446C038	GS22APR2046C	0.00	22-Apr-46	Illiquid	Illiquid	28.00
1060	IN000446C012	GS26APR2046C	0.00	26-Apr-46	Illiquid	Illiquid	28.00
1061	IN000546C019	GS06MAY2046C	0.00	06-May-46	Illiquid	Illiquid	28.00
1062	IN000546C027	GS25MAY2046C	0.00	25-May-46	Illiquid	Illiquid	28.00
1063	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	Illiquid	Illiquid	28.00
1064	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	Illiquid	Illiquid	28.00
1065	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	Illiquid	Illiquid	28.00
1066	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	Illiquid	Illiquid	28.00
1067	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	Illiquid	Illiquid	28.00
1068	IN000846C021	GS05AUG2046C	0.00	05-Aug-46	Illiquid	Illiquid	28.00
1069	IN000846C039	GS18AUG2046C	0.00	18-Aug-46	Illiquid	Illiquid	28.00
1070	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	Illiquid	Illiquid	28.00
1071	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	Illiquid	Illiquid	28.00
1072	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	Illiquid	Illiquid	28.00
1073	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	Illiquid	Illiquid	28.00
1074	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	Illiquid	Illiquid	28.00
1075	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	Illiquid	Illiquid	10.00
1076	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	Illiquid	Illiquid	28.00
1077	IN001046P011	7.06%GS10OCT2046P	0.00	10-Oct-46	Illiquid	Illiquid	28.00
1078	IN001046C043	GS15OCT2046C	0.00	15-Oct-46	Illiquid	Illiquid	28.00
1079	IN001046C035	GS22OCT2046C	0.00	22-Oct-46	Illiquid	Illiquid	28.00
1080	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	Illiquid	Illiquid	28.00
1081	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	Illiquid	Illiquid	28.00
1082	IN001146C025	GS25NOV2046C	0.00	25-Nov-46	Illiquid	Illiquid	28.00
1083	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	Illiquid	Illiquid	28.00
1084	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	Illiquid	Illiquid	28.00
1085	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	Illiquid	Illiquid	28.00
1086	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	Illiquid	Illiquid	28.00
1087	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	Illiquid	Illiquid	28.00
1088	IN000247C022	GS05FEB2047C	0.00	05-Feb-47	Illiquid	Illiquid	28.00
1089	IN000247C030	GS18FEB2047C	0.00	18-Feb-47	Illiquid	Illiquid	28.00
1090	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	Illiquid	Illiquid	28.00
1091	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	Illiquid	Illiquid	28.00
1092	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	Illiquid	Illiquid	28.00
1093	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	Illiquid	Illiquid	28.00
1094	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	Illiquid	Illiquid	28.00
1095	IN000447C036	GS15APR2047C	0.00	15-Apr-47	Illiquid	Illiquid	28.00
1096	IN000447C028	GS22APR2047C	0.00	22-Apr-47	Illiquid	Illiquid	28.00
1097	IN000447C010	GS26APR2047C	0.00	26-Apr-47	Illiquid	Illiquid	28.00
1098	IN000547C017	GS06MAY2047C	0.00	06-May-47	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1099	IN000547C025	GS25MAY2047C	0.00	25-May-47	Illiquid	Illiquid	28.00
1100	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	Illiquid	Illiquid	28.00
1101	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	Illiquid	Illiquid	28.00
1102	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	Illiquid	Illiquid	28.00
1103	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	Illiquid	Illiquid	28.00
1104	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	Illiquid	Illiquid	28.00
1105	IN000847C029	GS05AUG2047C	0.00	05-Aug-47	Illiquid	Illiquid	28.00
1106	IN000847C037	GS18AUG2047C	0.00	18-Aug-47	Illiquid	Illiquid	28.00
1107	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	Illiquid	Illiquid	28.00
1108	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	Illiquid	Illiquid	28.00
1109	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	Illiquid	Illiquid	28.00
1110	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	Illiquid	Illiquid	28.00
1111	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	Illiquid	Illiquid	28.00
1112	IN001047C033	GS15OCT2047C	0.00	15-Oct-47	Illiquid	Illiquid	28.00
1113	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	Illiquid	Illiquid	28.00
1114	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	Illiquid	Illiquid	28.00
1115	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	Illiquid	Illiquid	28.00
1116	IN001147C023	GS25NOV2047C	0.00	25-Nov-47	Illiquid	Illiquid	28.00
1117	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	Illiquid	Illiquid	28.00
1118	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	Illiquid	Illiquid	28.00
1119	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	Illiquid	Illiquid	28.00
1120	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	Illiquid	Illiquid	28.00
1121	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	Illiquid	Illiquid	28.00
1122	IN000248C020	GS05FEB2048C	0.00	05-Feb-48	Illiquid	Illiquid	28.00
1123	IN000248C038	GS18FEB2048C	0.00	18-Feb-48	Illiquid	Illiquid	28.00
1124	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	Illiquid	Illiquid	28.00
1125	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	Illiquid	Illiquid	28.00
1126	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	Illiquid	Illiquid	28.00
1127	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	Illiquid	Illiquid	28.00
1128	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	Illiquid	Illiquid	28.00
1129	IN000448C034	GS15APR2048C	0.00	15-Apr-48	Illiquid	Illiquid	28.00
1130	IN000448C026	GS22APR2048C	0.00	22-Apr-48	Illiquid	Illiquid	28.00
1131	IN000448C018	GS26APR2048C	0.00	26-Apr-48	Illiquid	Illiquid	28.00
1132	IN000548C015	GS06MAY2048C	0.00	06-May-48	Illiquid	Illiquid	28.00
1133	IN000548C023	GS25MAY2048C	0.00	25-May-48	Illiquid	Illiquid	28.00
1134	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	Illiquid	Illiquid	28.00
1135	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	Illiquid	Illiquid	28.00
1136	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	Illiquid	Illiquid	28.00
1137	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	Illiquid	Illiquid	28.00
1138	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	Illiquid	Illiquid	28.00
1139	IN000848C027	GS05AUG2048C	0.00	05-Aug-48	Illiquid	Illiquid	28.00
1140	IN000848C035	GS18AUG2048C	0.00	18-Aug-48	Illiquid	Illiquid	28.00
1141	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	Illiquid	Illiquid	28.00
1142	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	Illiquid	Illiquid	28.00
1143	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	Illiquid	Illiquid	28.00
1144	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	Illiquid	Illiquid	28.00
1145	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	Illiquid	Illiquid	28.00
1146	IN001048C031	GS15OCT2048C	0.00	15-Oct-48	Illiquid	Illiquid	28.00
1147	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	Illiquid	Illiquid	28.00
1148	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	Illiquid	Illiquid	28.00
1149	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	Illiquid	Illiquid	28.00
1150	IN001148C021	GS25NOV2048C	0.00	25-Nov-48	Illiquid	Illiquid	28.00
1151	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	Illiquid	Illiquid	28.00
1152	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	Illiquid	Illiquid	28.00
1153	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	Illiquid	Illiquid	28.00
1154	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	Illiquid	Illiquid	28.00
1155	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	Illiquid	Illiquid	28.00
1156	IN000249C028	GS05FEB2049C	0.00	05-Feb-49	Illiquid	Illiquid	28.00
1157	IN000249C036	GS18FEB2049C	0.00	18-Feb-49	Illiquid	Illiquid	28.00
1158	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	Illiquid	Illiquid	28.00
1159	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	Illiquid	Illiquid	28.00
1160	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	Illiquid	Illiquid	28.00
1161	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	Illiquid	Illiquid	28.00
1162	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	Illiquid	Illiquid	28.00
1163	IN000449C032	GS15APR2049C	0.00	15-Apr-49	Illiquid	Illiquid	28.00
1164	IN000449C024	GS22APR2049C	0.00	22-Apr-49	Illiquid	Illiquid	28.00
1165	IN000449C016	GS26APR2049C	0.00	26-Apr-49	Illiquid	Illiquid	28.00
1166	IN000549C013	GS06MAY2049C	0.00	06-May-49	Illiquid	Illiquid	28.00
1167	IN000549C021	GS25MAY2049C	0.00	25-May-49	Illiquid	Illiquid	28.00
1168	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	Illiquid	Illiquid	28.00
1169	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	Illiquid	Illiquid	10.00
1170	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1171	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1172	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	Illiquid	Illiquid	28.00
1173	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	Illiquid	Illiquid	28.00
1174	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	Illiquid	Illiquid	28.00
1175	IN000849C025	GS05AUG2049C	0.00	05-Aug-49	Illiquid	Illiquid	28.00
1176	IN000849C033	GS18AUG2049C	0.00	18-Aug-49	Illiquid	Illiquid	28.00
1177	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	Illiquid	Illiquid	28.00
1178	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	Illiquid	Illiquid	28.00
1179	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	Illiquid	Illiquid	28.00
1180	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	Illiquid	Illiquid	28.00
1181	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	Illiquid	Illiquid	28.00
1182	IN001049C039	GS15OCT2049C	0.00	15-Oct-49	Illiquid	Illiquid	28.00
1183	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	Illiquid	Illiquid	28.00
1184	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	Illiquid	Illiquid	28.00
1185	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	Illiquid	Illiquid	28.00
1186	IN001149C029	GS25NOV2049C	0.00	25-Nov-49	Illiquid	Illiquid	28.00
1187	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	Illiquid	Illiquid	28.00
1188	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	Illiquid	Illiquid	28.00
1189	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	Illiquid	Illiquid	28.00
1190	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	Illiquid	Illiquid	28.00
1191	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	Illiquid	Illiquid	28.00
1192	IN000250C026	GS05FEB2050C	0.00	05-Feb-50	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1193	IN000250C034	GS18FEB2050C	0.00	18-Feb-50	Illiquid	Illiquid	28.00
1194	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	Illiquid	Illiquid	28.00
1195	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	Illiquid	Illiquid	28.00
1196	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	Illiquid	Illiquid	28.00
1197	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	Illiquid	Illiquid	28.00
1198	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	Illiquid	Illiquid	28.00
1199	IN000450C030	GS15APR2050C	0.00	15-Apr-50	Illiquid	Illiquid	28.00
1200	IN000450C022	GS22APR2050C	0.00	22-Apr-50	Illiquid	Illiquid	28.00
1201	IN000450C014	GS26APR2050C	0.00	26-Apr-50	Illiquid	Illiquid	28.00
1202	IN000550C011	GS06MAY2050C	0.00	06-May-50	Illiquid	Illiquid	28.00
1203	IN000550C029	GS25MAY2050C	0.00	25-May-50	Illiquid	Illiquid	28.00
1204	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	Illiquid	Illiquid	28.00
1205	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	Illiquid	Illiquid	28.00
1206	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	Illiquid	Illiquid	28.00
1207	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	Illiquid	Illiquid	28.00
1208	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	Illiquid	Illiquid	28.00
1209	IN000850C023	GS05AUG2050C	0.00	05-Aug-50	Illiquid	Illiquid	28.00
1210	IN000850C031	GS18AUG2050C	0.00	18-Aug-50	Illiquid	Illiquid	28.00
1211	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	Illiquid	Illiquid	28.00
1212	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	Illiquid	Illiquid	28.00
1213	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	Illiquid	Illiquid	28.00
1214	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	Illiquid	Illiquid	28.00
1215	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Illiquid	Semi-Liquid #	8.00
1216	IN000950P015	7.16%GS20SEP2050P	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1217	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1218	IN001050C037	GS15OCT2050C	0.00	15-Oct-50	Illiquid	Illiquid	28.00
1219	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	Illiquid	Illiquid	28.00
1220	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	Illiquid	Illiquid	28.00
1221	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	Illiquid	Illiquid	28.00
1222	IN001150C027	GS25NOV2050C	0.00	25-Nov-50	Illiquid	Illiquid	28.00
1223	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	Illiquid	Illiquid	28.00
1224	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	Illiquid	Illiquid	28.00
1225	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	Illiquid	Illiquid	28.00
1226	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	Illiquid	Semi-Liquid #	8.00
1227	IN001250P019	6.67%GS17DEC2050P	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1228	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1229	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	Illiquid	Illiquid	28.00
1230	IN000251C024	GS05FEB2051C	0.00	05-Feb-51	Illiquid	Illiquid	28.00
1231	IN000251C032	GS18FEB2051C	0.00	18-Feb-51	Illiquid	Illiquid	28.00
1232	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	Illiquid	Illiquid	28.00
1233	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	Illiquid	Illiquid	28.00
1234	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	Illiquid	Illiquid	28.00
1235	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	Illiquid	Illiquid	28.00
1236	IN000451C038	GS15APR2051C	0.00	15-Apr-51	Illiquid	Illiquid	28.00
1237	IN000451C020	GS22APR2051C	0.00	22-Apr-51	Illiquid	Illiquid	28.00
1238	IN000451C012	GS26APR2051C	0.00	26-Apr-51	Illiquid	Illiquid	28.00
1239	IN000551C019	GS06MAY2051C	0.00	06-May-51	Illiquid	Illiquid	28.00
1240	IN000551C027	GS25MAY2051C	0.00	25-May-51	Illiquid	Illiquid	28.00
1241	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	Illiquid	Illiquid	28.00
1242	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	Illiquid	Illiquid	28.00
1243	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	Illiquid	Illiquid	28.00
1244	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	Illiquid	Illiquid	28.00
1245	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	Illiquid	Illiquid	28.00
1246	IN000851C021	GS05AUG2051C	0.00	05-Aug-51	Illiquid	Illiquid	28.00
1247	IN000851C039	GS18AUG2051C	0.00	18-Aug-51	Illiquid	Illiquid	28.00
1248	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	Illiquid	Illiquid	28.00
1249	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	Illiquid	Illiquid	28.00
1250	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	Illiquid	Illiquid	28.00
1251	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	Illiquid	Illiquid	28.00
1252	IN001051C035	GS15OCT2051C	0.00	15-Oct-51	Illiquid	Illiquid	28.00
1253	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	Illiquid	Illiquid	28.00
1254	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	Illiquid	Illiquid	28.00
1255	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	Illiquid	Illiquid	28.00
1256	IN001151C025	GS25NOV2051C	0.00	25-Nov-51	Illiquid	Illiquid	28.00
1257	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Illiquid	Illiquid	10.00
1258	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	Illiquid	Illiquid	28.00
1259	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Semi-Liquid	Semi-Liquid	8.00
1260	IN001251P017	6.99%GS15DEC2051P	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1261	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1262	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	Illiquid	Illiquid	28.00
1263	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	Illiquid	Illiquid	28.00
1264	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	Illiquid	Illiquid	28.00
1265	IN000252C022	GS05FEB2052C	0.00	05-Feb-52	Illiquid	Illiquid	28.00
1266	IN000252C030	GS18FEB2052C	0.00	18-Feb-52	Illiquid	Illiquid	28.00
1267	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	Illiquid	Illiquid	28.00
1268	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	Illiquid	Illiquid	28.00
1269	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	Illiquid	Illiquid	28.00
1270	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	Illiquid	Illiquid	28.00
1271	IN000452C036	GS15APR2052C	0.00	15-Apr-52	Illiquid	Illiquid	28.00
1272	IN000452C028	GS22APR2052C	0.00	22-Apr-52	Illiquid	Illiquid	28.00
1273	IN000452C010	GS26APR2052C	0.00	26-Apr-52	Illiquid	Illiquid	28.00
1274	IN000552C017	GS06MAY2052C	0.00	06-May-52	Illiquid	Illiquid	28.00
1275	IN000552C025	GS25MAY2052C	0.00	25-May-52	Illiquid	Illiquid	28.00
1276	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	Illiquid	Illiquid	28.00
1277	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	Illiquid	Illiquid	28.00
1278	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	Illiquid	Illiquid	28.00
1279	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	Illiquid	Illiquid	28.00
1280	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	Illiquid	Illiquid	28.00
1281	IN000852C029	GS05AUG2052C	0.00	05-Aug-52	Illiquid	Illiquid	28.00
1282	IN000852C037	GS18AUG2052C	0.00	18-Aug-52	Illiquid	Illiquid	28.00
1283	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	Illiquid	Illiquid	28.00
1284	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Semi-Liquid	Semi-Liquid	8.00
1285	IN000952P011	7.36%GS12SEP2052P	0.00	12-Sep-52	Illiquid	Illiquid	28.00
1286	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1287	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	Illiquid	Illiquid	28.00
1288	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	Illiquid	Illiquid	28.00
1289	IN001052C033	GS15OCT2052C	0.00	15-Oct-52	Illiquid	Illiquid	28.00
1290	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	Illiquid	Illiquid	28.00
1291	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	Illiquid	Illiquid	28.00
1292	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	Illiquid	Illiquid	28.00
1293	IN001152C023	GS25NOV2052C	0.00	25-Nov-52	Illiquid	Illiquid	28.00
1294	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	Illiquid	Illiquid	28.00
1295	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	Illiquid	Illiquid	28.00
1296	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	Illiquid	Illiquid	28.00
1297	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	Illiquid	Illiquid	28.00
1298	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	Illiquid	Illiquid	28.00
1299	IN000253C020	GS05FEB2053C	0.00	05-Feb-53	Illiquid	Illiquid	28.00
1300	IN000253C038	GS18FEB2053C	0.00	18-Feb-53	Illiquid	Illiquid	28.00
1301	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	Illiquid	Illiquid	28.00
1302	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	Illiquid	Illiquid	28.00
1303	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	Illiquid	Illiquid	28.00
1304	IN000453C034	GS15APR2053C	0.00	15-Apr-53	Illiquid	Illiquid	28.00
1305	IN000453C026	GS22APR2053C	0.00	22-Apr-53	Illiquid	Illiquid	28.00
1306	IN000453C018	GS26APR2053C	0.00	26-Apr-53	Illiquid	Illiquid	28.00
1307	IN000553C015	GS06MAY2053C	0.00	06-May-53	Illiquid	Illiquid	28.00
1308	IN000553C023	GS25MAY2053C	0.00	25-May-53	Illiquid	Illiquid	28.00
1309	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	Illiquid	Illiquid	28.00
1310	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	Illiquid	Illiquid	28.00
1311	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	Illiquid	Illiquid	28.00
1312	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	Illiquid	Illiquid	28.00
1313	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Liquid	Liquid	5.00
1314	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1315	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1316	IN000853C027	GS05AUG2053C	0.00	05-Aug-53	Illiquid	Illiquid	28.00
1317	IN000853C035	GS18AUG2053C	0.00	18-Aug-53	Illiquid	Illiquid	28.00
1318	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	Illiquid	Illiquid	28.00
1319	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	Illiquid	Illiquid	28.00
1320	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	Illiquid	Illiquid	28.00
1321	IN001053C031	GS15OCT2053C	0.00	15-Oct-53	Illiquid	Illiquid	28.00
1322	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	Illiquid	Illiquid	28.00
1323	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	Illiquid	Illiquid	28.00
1324	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	Illiquid	Illiquid	28.00
1325	IN001153C021	GS25NOV2053C	0.00	25-Nov-53	Illiquid	Illiquid	28.00
1326	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	Illiquid	Illiquid	28.00
1327	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	Illiquid	Illiquid	28.00
1328	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	Illiquid	Illiquid	28.00
1329	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	Illiquid	Illiquid	28.00
1330	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	Illiquid	Illiquid	10.00
1331	IN000254C028	GS05FEB2054C	0.00	05-Feb-54	Illiquid	Illiquid	28.00
1332	IN000254C036	GS18FEB2054C	0.00	18-Feb-54	Illiquid	Illiquid	28.00
1333	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	Illiquid	Illiquid	28.00
1334	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	Illiquid	Illiquid	28.00
1335	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	Illiquid	Illiquid	28.00
1336	IN000454C032	GS15APR2054C	0.00	15-Apr-54	Illiquid	Illiquid	28.00
1337	IN000454C024	GS22APR2054C	0.00	22-Apr-54	Illiquid	Illiquid	28.00
1338	IN000454C016	GS26APR2054C	0.00	26-Apr-54	Illiquid	Illiquid	28.00
1339	IN000554C013	GS06MAY2054C	0.00	06-May-54	Illiquid	Illiquid	28.00
1340	IN000554C021	GS25MAY2054C	0.00	25-May-54	Illiquid	Illiquid	28.00
1341	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	Illiquid	Illiquid	28.00
1342	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	Illiquid	Illiquid	28.00
1343	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	Illiquid	Illiquid	28.00
1344	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	Illiquid	Illiquid	28.00
1345	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	Liquid	Semi-Liquid #	8.00
1346	IN000854C025	GS05AUG2054C	0.00	05-Aug-54	Illiquid	Illiquid	28.00
1347	IN000854P019	7.09%GS05AUG2054P	0.00	05-Aug-54	Illiquid	Illiquid	28.00
1348	IN000854C033	GS18AUG2054C	0.00	18-Aug-54	Illiquid	Illiquid	28.00
1349	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	Illiquid	Illiquid	28.00
1350	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	Illiquid	Illiquid	28.00
1351	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	Illiquid	Illiquid	28.00
1352	IN001054C039	GS15OCT2054C	0.00	15-Oct-54	Illiquid	Illiquid	28.00
1353	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	Illiquid	Illiquid	28.00
1354	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	Illiquid	Illiquid	28.00
1355	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	Illiquid	Illiquid	28.00
1356	IN001154C029	GS25NOV2054C	0.00	25-Nov-54	Illiquid	Illiquid	28.00
1357	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	Illiquid	Illiquid	28.00
1358	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	Illiquid	Illiquid	28.00
1359	IN0020240175	6.98% GOI SGrB 2054	6.98	16-Dec-54	Illiquid	Illiquid	10.00
1360	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	Illiquid	Illiquid	28.00
1361	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	Illiquid	Illiquid	28.00
1362	IN000255C025	GS18FEB2055C	0.00	18-Feb-55	Illiquid	Illiquid	28.00
1363	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	Illiquid	Illiquid	28.00
1364	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	Illiquid	Illiquid	28.00
1365	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	Illiquid	Illiquid	28.00
1366	IN000455C039	GS15APR2055C	0.00	15-Apr-55	Illiquid	Illiquid	28.00
1367	IN000455C021	GS22APR2055C	0.00	22-Apr-55	Illiquid	Illiquid	28.00
1368	IN000455C013	GS26APR2055C	0.00	26-Apr-55	Illiquid	Illiquid	28.00
1369	IN000555C010	GS06MAY2055C	0.00	06-May-55	Illiquid	Illiquid	28.00
1370	IN000555C028	GS25MAY2055C	0.00	25-May-55	Illiquid	Illiquid	28.00
1371	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	Illiquid	Illiquid	28.00
1372	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	Illiquid	Illiquid	28.00
1373	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	Illiquid	Illiquid	28.00
1374	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	Illiquid	Illiquid	28.00
1375	IN0020250075	7.24% GS 2055	7.24	18-Aug-55	Liquid	Liquid	5.00
1376	IN000855P016	7.24%GS18AUG2055P	0.00	18-Aug-55	Illiquid	Illiquid	28.00
1377	IN000855C022	GS18AUG2055C	0.00	18-Aug-55	Illiquid	Illiquid	28.00
1378	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	Illiquid	Illiquid	28.00
1379	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	Illiquid	Illiquid	28.00
1380	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1381	IN001055C036	GS15OCT2055C	0.00	15-Oct-55	Illiquid	Illiquid	28.00
1382	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	Illiquid	Illiquid	28.00
1383	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	Illiquid	10.00
1384	IN001055P012	7.72%%GS26OCT2055P	0.00	26-Oct-55	Illiquid	Illiquid	28.00
1385	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	Illiquid	Illiquid	28.00
1386	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	Illiquid	Illiquid	28.00
1387	IN001155C026	GS25NOV2055C	0.00	25-Nov-55	Illiquid	Illiquid	28.00
1388	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	Illiquid	Illiquid	28.00
1389	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	Illiquid	Illiquid	28.00
1390	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	Illiquid	Illiquid	28.00
1391	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	Illiquid	Illiquid	28.00
1392	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	Illiquid	Illiquid	28.00
1393	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	Illiquid	Illiquid	28.00
1394	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	Illiquid	Illiquid	28.00
1395	IN000456C029	GS15APR2056C	0.00	15-Apr-56	Illiquid	Illiquid	28.00
1396	IN000456C011	GS22APR2056C	0.00	22-Apr-56	Illiquid	Illiquid	28.00
1397	IN000556C018	GS06MAY2056C	0.00	06-May-56	Illiquid	Illiquid	28.00
1398	IN000556C026	GS25MAY2056C	0.00	25-May-56	Illiquid	Illiquid	28.00
1399	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	Illiquid	Illiquid	28.00
1400	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	Illiquid	Illiquid	28.00
1401	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	Illiquid	Illiquid	28.00
1402	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	Illiquid	Illiquid	28.00
1403	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	Illiquid	Illiquid	28.00
1404	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	Illiquid	Illiquid	28.00
1405	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	Illiquid	Illiquid	28.00
1406	IN001056C026	GS15OCT2056C	0.00	15-Oct-56	Illiquid	Illiquid	28.00
1407	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	Illiquid	Illiquid	28.00
1408	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	Illiquid	Illiquid	28.00
1409	IN001156C024	GS25NOV2056C	0.00	25-Nov-56	Illiquid	Illiquid	28.00
1410	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	Illiquid	Illiquid	28.00
1411	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	Illiquid	Illiquid	28.00
1412	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	Illiquid	Illiquid	28.00
1413	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	Illiquid	Illiquid	28.00
1414	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	Illiquid	Illiquid	28.00
1415	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	Illiquid	Illiquid	28.00
1416	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	Illiquid	Illiquid	28.00
1417	IN000457C027	GS15APR2057C	0.00	15-Apr-57	Illiquid	Illiquid	28.00
1418	IN000457C019	GS22APR2057C	0.00	22-Apr-57	Illiquid	Illiquid	28.00
1419	IN000557C016	GS06MAY2057C	0.00	06-May-57	Illiquid	Illiquid	28.00
1420	IN000557C024	GS25MAY2057C	0.00	25-May-57	Illiquid	Illiquid	28.00
1421	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	Illiquid	Illiquid	28.00
1422	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	Illiquid	Illiquid	28.00
1423	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	Illiquid	Illiquid	28.00
1424	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	Illiquid	Illiquid	28.00
1425	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	Illiquid	Illiquid	28.00
1426	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	Illiquid	Illiquid	28.00
1427	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	Illiquid	Illiquid	28.00
1428	IN001057C024	GS15OCT2057C	0.00	15-Oct-57	Illiquid	Illiquid	28.00
1429	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	Illiquid	Illiquid	28.00
1430	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	Illiquid	Illiquid	28.00
1431	IN001157C022	GS25NOV2057C	0.00	25-Nov-57	Illiquid	Illiquid	28.00
1432	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	Illiquid	Illiquid	28.00
1433	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	Illiquid	Illiquid	28.00
1434	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	Illiquid	Illiquid	28.00
1435	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	Illiquid	Illiquid	28.00
1436	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	Illiquid	Illiquid	28.00
1437	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	Illiquid	Illiquid	28.00
1438	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	Illiquid	Illiquid	28.00
1439	IN000458C025	GS15APR2058C	0.00	15-Apr-58	Illiquid	Illiquid	28.00
1440	IN000458C017	GS22APR2058C	0.00	22-Apr-58	Illiquid	Illiquid	28.00
1441	IN000558C014	GS06MAY2058C	0.00	06-May-58	Illiquid	Illiquid	28.00
1442	IN000558C022	GS25MAY2058C	0.00	25-May-58	Illiquid	Illiquid	28.00
1443	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	Illiquid	Illiquid	28.00
1444	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	Illiquid	Illiquid	28.00
1445	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	Illiquid	Illiquid	28.00
1446	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	Illiquid	Illiquid	28.00
1447	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	Illiquid	Illiquid	28.00
1448	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	Illiquid	Illiquid	28.00
1449	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	Illiquid	Illiquid	28.00
1450	IN001058C022	GS15OCT2058C	0.00	15-Oct-58	Illiquid	Illiquid	28.00
1451	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	Illiquid	Illiquid	28.00
1452	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	Illiquid	Illiquid	28.00
1453	IN001158C020	GS25NOV2058C	0.00	25-Nov-58	Illiquid	Illiquid	28.00
1454	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	Illiquid	Illiquid	28.00
1455	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	Illiquid	Illiquid	28.00
1456	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	Illiquid	Illiquid	28.00
1457	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	Illiquid	Illiquid	28.00
1458	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	Illiquid	Illiquid	28.00
1459	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	Illiquid	Illiquid	28.00
1460	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	Illiquid	Illiquid	28.00
1461	IN000459C023	GS15APR2059C	0.00	15-Apr-59	Illiquid	Illiquid	28.00
1462	IN000459C015	GS22APR2059C	0.00	22-Apr-59	Illiquid	Illiquid	28.00
1463	IN000559C012	GS06MAY2059C	0.00	06-May-59	Illiquid	Illiquid	28.00
1464	IN000559C020	GS25MAY2059C	0.00	25-May-59	Illiquid	Illiquid	28.00
1465	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	Illiquid	Illiquid	28.00
1466	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	Illiquid	Illiquid	28.00
1467	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	Illiquid	Illiquid	28.00
1468	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	Illiquid	10.00
1469	IN000659P012	7.63%%GS17JUN2059P	0.00	17-Jun-59	Illiquid	Illiquid	28.00
1470	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	Illiquid	Illiquid	28.00
1471	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	Illiquid	Illiquid	28.00
1472	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	Illiquid	Illiquid	28.00
1473	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	Illiquid	Illiquid	28.00
1474	IN001059C020	GS15OCT2059C	0.00	15-Oct-59	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1475	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	Illiquid	Illiquid	28.00
1476	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	Illiquid	Illiquid	28.00
1477	IN001159C028	GS25NOV2059C	0.00	25-Nov-59	Illiquid	Illiquid	28.00
1478	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	Illiquid	Illiquid	28.00
1479	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	Illiquid	Illiquid	28.00
1480	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	Illiquid	Illiquid	28.00
1481	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	Illiquid	Illiquid	28.00
1482	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	Illiquid	Illiquid	28.00
1483	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	Illiquid	Illiquid	28.00
1484	IN000460C021	GS15APR2060C	0.00	15-Apr-60	Illiquid	Illiquid	28.00
1485	IN000460C013	GS22APR2060C	0.00	22-Apr-60	Illiquid	Illiquid	28.00
1486	IN000560C010	GS06MAY2060C	0.00	06-May-60	Illiquid	Illiquid	28.00
1487	IN000560C028	GS25MAY2060C	0.00	25-May-60	Illiquid	Illiquid	28.00
1488	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	Illiquid	Illiquid	28.00
1489	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	Illiquid	Illiquid	28.00
1490	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	Illiquid	Illiquid	28.00
1491	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	Illiquid	Illiquid	28.00
1492	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	Illiquid	10.00
1493	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	Illiquid	Illiquid	28.00
1494	IN000960P014	7.19%GS15SEP2060P	0.00	15-Sep-60	Illiquid	Illiquid	28.00
1495	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	Illiquid	Illiquid	28.00
1496	IN001060C028	GS15OCT2060C	0.00	15-Oct-60	Illiquid	Illiquid	28.00
1497	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	Illiquid	Illiquid	28.00
1498	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	Illiquid	Illiquid	28.00
1499	IN001160C026	GS25NOV2060C	0.00	25-Nov-60	Illiquid	Illiquid	28.00
1500	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	Illiquid	Illiquid	28.00
1501	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Illiquid	Semi-Liquid #	8.00
1502	IN001260P018	6.8%%GS15DEC2060P	0.00	15-Dec-60	Illiquid	Illiquid	28.00
1503	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	Illiquid	Illiquid	28.00
1504	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	Illiquid	Illiquid	28.00
1505	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Illiquid	Semi-Liquid #	8.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1506	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	Illiquid	Illiquid	28.00
1507	IN000261P017	6.76%GS22FEB2061P	0.00	22-Feb-61	Illiquid	Illiquid	28.00
1508	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	Illiquid	Illiquid	28.00
1509	IN000461C029	GS15APR2061C	0.00	15-Apr-61	Illiquid	Illiquid	28.00
1510	IN000461C011	GS22APR2061C	0.00	22-Apr-61	Illiquid	Illiquid	28.00
1511	IN000561C018	GS06MAY2061C	0.00	06-May-61	Illiquid	Illiquid	28.00
1512	IN000561C026	GS25MAY2061C	0.00	25-May-61	Illiquid	Illiquid	28.00
1513	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	Illiquid	Illiquid	28.00
1514	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	Illiquid	Illiquid	28.00
1515	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	Illiquid	Illiquid	28.00
1516	IN001061C026	GS15OCT2061C	0.00	15-Oct-61	Illiquid	Illiquid	28.00
1517	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	Illiquid	Illiquid	28.00
1518	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	Illiquid	Illiquid	28.00
1519	IN001161C024	GS25NOV2061C	0.00	25-Nov-61	Illiquid	Illiquid	28.00
1520	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	Illiquid	Illiquid	28.00
1521	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	Illiquid	Illiquid	10.00
1522	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	Illiquid	Illiquid	28.00
1523	IN001261P016	6.95%GS16DEC2061P	0.00	16-Dec-61	Illiquid	Illiquid	28.00
1524	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	Illiquid	Illiquid	28.00
1525	IN000462C027	GS15APR2062C	0.00	15-Apr-62	Illiquid	Illiquid	28.00
1526	IN000462C019	GS22APR2062C	0.00	22-Apr-62	Illiquid	Illiquid	28.00
1527	IN000562C016	GS06MAY2062C	0.00	06-May-62	Illiquid	Illiquid	28.00
1528	IN000562C024	GS25MAY2062C	0.00	25-May-62	Illiquid	Illiquid	28.00
1529	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	Illiquid	Illiquid	28.00
1530	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	Illiquid	Semi-Liquid #	8.00
1531	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	Illiquid	Illiquid	28.00
1532	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	Illiquid	Illiquid	28.00
1533	IN001062C024	GS15OCT2062C	0.00	15-Oct-62	Illiquid	Illiquid	28.00
1534	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	Illiquid	Illiquid	28.00
1535	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	Illiquid	Illiquid	28.00
1536	IN001162C022	GS25NOV2062C	0.00	25-Nov-62	Illiquid	Illiquid	28.00
1537	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	Illiquid	Illiquid	28.00
1538	IN000463C025	GS15APR2063C	0.00	15-Apr-63	Illiquid	Illiquid	28.00
1539	IN000463C017	GS22APR2063C	0.00	22-Apr-63	Illiquid	Illiquid	28.00
1540	IN000563C014	GS06MAY2063C	0.00	06-May-63	Illiquid	Illiquid	28.00
1541	IN000563C022	GS25MAY2063C	0.00	25-May-63	Illiquid	Illiquid	28.00
1542	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	Semi-Liquid	Semi-Liquid	8.00
1543	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	Illiquid	Illiquid	28.00
1544	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	Illiquid	Illiquid	28.00
1545	IN001063C022	GS15OCT2063C	0.00	15-Oct-63	Illiquid	Illiquid	28.00
1546	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	Illiquid	Illiquid	28.00
1547	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	Illiquid	Illiquid	28.00
1548	IN001163C020	GS25NOV2063C	0.00	25-Nov-63	Illiquid	Illiquid	28.00
1549	IN000464C023	GS15APR2064C	0.00	15-Apr-64	Illiquid	Illiquid	28.00
1550	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	Liquid	Liquid	5.00
1551	IN000464C015	GS22APR2064C	0.00	22-Apr-64	Illiquid	Illiquid	28.00
1552	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	Illiquid	Illiquid	28.00
1553	IN000564C012	GS06MAY2064C	0.00	06-May-64	Illiquid	Illiquid	28.00
1554	IN000564C020	GS25MAY2064C	0.00	25-May-64	Illiquid	Illiquid	28.00
1555	IN001064C012	GS15OCT2064C	0.00	15-Oct-64	Illiquid	Illiquid	28.00
1556	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	Illiquid	Illiquid	28.00
1557	IN001164C028	GS25NOV2064C	0.00	25-Nov-64	Illiquid	Illiquid	28.00
1558	IN0020250018	6.90% GS 2065	6.90	15-Apr-65	Liquid	Liquid	5.00
1559	IN000465P014	6.9%GS15APR2065P	0.00	15-Apr-65	Illiquid	Illiquid	28.00
1560	IN000465C012	GS15APR2065C	0.00	15-Apr-65	Illiquid	Illiquid	28.00
1561	IN000565C019	GS06MAY2065C	0.00	06-May-65	Illiquid	Illiquid	28.00
1562	IN000565C027	GS25MAY2065C	0.00	25-May-65	Illiquid	Illiquid	28.00
1563	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	Illiquid	Illiquid	28.00
1564	IN001165C025	GS25NOV2065C	0.00	25-Nov-65	Illiquid	Illiquid	28.00
1565	IN000566C017	GS06MAY2066C	0.00	06-May-66	Illiquid	Illiquid	28.00
1566	IN000566C025	GS25MAY2066C	0.00	25-May-66	Illiquid	Illiquid	28.00
1567	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	Illiquid	Illiquid	28.00
1568	IN001166C023	GS25NOV2066C	0.00	25-Nov-66	Illiquid	Illiquid	28.00
1569	IN000567C015	GS06MAY2067C	0.00	06-May-67	Illiquid	Illiquid	28.00
1570	IN000567C023	GS25MAY2067C	0.00	25-May-67	Illiquid	Illiquid	28.00
1571	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	Illiquid	Illiquid	28.00
1572	IN001167C021	GS25NOV2067C	0.00	25-Nov-67	Illiquid	Illiquid	28.00
1573	IN000568C013	GS06MAY2068C	0.00	06-May-68	Illiquid	Illiquid	28.00
1574	IN000568C021	GS25MAY2068C	0.00	25-May-68	Illiquid	Illiquid	28.00
1575	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	Illiquid	Illiquid	28.00
1576	IN001168C029	GS25NOV2068C	0.00	25-Nov-68	Illiquid	Illiquid	28.00
1577	IN000569C011	GS06MAY2069C	0.00	06-May-69	Illiquid	Illiquid	28.00
1578	IN000569C029	GS25MAY2069C	0.00	25-May-69	Illiquid	Illiquid	28.00
1579	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	Illiquid	Illiquid	28.00
1580	IN001169C027	GS25NOV2069C	0.00	25-Nov-69	Illiquid	Illiquid	28.00
1581	IN000570C019	GS06MAY2070C	0.00	06-May-70	Illiquid	Illiquid	28.00
1582	IN000570C027	GS25MAY2070C	0.00	25-May-70	Illiquid	Illiquid	28.00
1583	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	Illiquid	Illiquid	28.00
1584	IN001170C025	GS25NOV2070C	0.00	25-Nov-70	Illiquid	Illiquid	28.00
1585	IN000571C017	GS06MAY2071C	0.00	06-May-71	Illiquid	Illiquid	28.00
1586	IN000571C025	GS25MAY2071C	0.00	25-May-71	Illiquid	Illiquid	28.00
1587	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	Illiquid	Illiquid	28.00
1588	IN001171C023	GS25NOV2071C	0.00	25-Nov-71	Illiquid	Illiquid	28.00
1589	IN000572C015	GS06MAY2072C	0.00	06-May-72	Illiquid	Illiquid	28.00
1590	IN000572C023	GS25MAY2072C	0.00	25-May-72	Illiquid	Illiquid	28.00
1591	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	Illiquid	Illiquid	28.00
1592	IN001172C021	GS25NOV2072C	0.00	25-Nov-72	Illiquid	Illiquid	28.00
1593	IN000573C013	GS06MAY2073C	0.00	06-May-73	Illiquid	Illiquid	28.00
1594	IN000573C021	GS25MAY2073C	0.00	25-May-73	Illiquid	Illiquid	28.00
1595	IN0020230127	7.46% GS 2073	7.46	06-Nov-73	Semi-Liquid	Illiquid *	10.00
1596	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	Illiquid	Illiquid	28.00
1597	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	Illiquid	Illiquid	28.00
1598	IN001173C029	GS25NOV2073C	0.00	25-Nov-73	Illiquid	Illiquid	28.00
1599	IN000574C011	GS25MAY2074C	0.00	25-May-74	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1600	IN0020240142	7.09% GS 2074	7.09	25-Nov-74	Liquid	Liquid	5.00
1601	IN001174P011	7.09%GS25NOV2074P	0.00	25-Nov-74	Illiquid	Illiquid	28.00
1602	IN001174C019	GS25NOV2074C	0.00	25-Nov-74	Illiquid	Illiquid	28.00
1603	IN0020250117	7.43% GS 2076	7.43	19-Jan-76	Liquid	Semi-Liquid #	8.00

Change in Liquidity Category(becoming Liquid/Semiliquid) with effect from EOD of 06th Feb'26

* Change in Liquidity Category(becoming Illiquid) with effect from EOD of 20th Feb'26

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

Criteria

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

Securities deposited in the TripartyParty Repo segment as collateral would be revalued at the end of each working day using CCIL's MTM prices for the day. The haircut 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)