NOTIFICATION

Securities Segment - TripartyParty Repo

No. RMD/TREPS/ES&H/26/42 **23-Nov-26**

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

1. Further to our Notification No. RMD/TREPS/ES&H/26/41 dated 16-Nov-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. 23-Nov-26.

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut (%)
1	IN002026X347	25/02/2027 MATURING 91 DTB	-	25-Feb-27	**1.00**
2	IN002026Y345	27/05/2027 MATURING 182 DTB	-	27-May-27	**1.00**
3	IN002026Z342	25/11/2027 MATURING 364 DTB	-	25-Nov-27	**1.00**

2. We refer to our notification no. **RMD/SS/26/13 dated 29th Apr' 2026**, on collateral concentration and acceptance of State Developments Loans (SDL's) as collateral in Tri-party Repo.

3. Please note that it has been decided that all SDL's will be accepted as collateral towards borrowing limit with uniform **hair cut rate of 10%** subject to the limits as mentioned in the notification referred to in Para 2 above.

4. Members will be permitted to avail 100% borrowing limit against GOI securities **(including STRIPS and Floating Rate Bonds (FRBs))** categorised by the Clearing Corporation as **Liquid and Semi-Liquid Securities**. In addition to **Liquid / Semi Liquid GOI securities**, the securities deposited by a member as collateral towards Borrowing Limit may also include Securities categorised as **Illiquid GOI securities** by the Clearing Corporation and / or State Development Loans (SDLs)

6. 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.EOD of 23rd Nov'26.)

A. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002025Z351	26/11/2026 MATURING 364 DTB	-	26-Nov-26	1.00
2	IN002026X214	27/11/2026 MATURING 91 DTB	-	27-Nov-26	1.00
3	IN002026Y089	27/11/2026 MATURING 182 DTB	-	27-Nov-26	1.00
4	IN002026X222	03/12/2026 MATURING 91 DTB	-	03-Dec-26	1.00
5	IN002025Z369	03/12/2026 MATURING 364 DTB	-	03-Dec-26	1.00
6	IN002026X230	10/12/2026 MATURING 91 DTB	-	10-Dec-26	1.00
7	IN002026Y105	10/12/2026 MATURING 182 DTB	-	10-Dec-26	1.00
8	IN002025Z377	10/12/2026 MATURING 364 DTB	-	10-Dec-26	1.00
9	IN002026X248	17/12/2026 MATURING 91 DTB	-	17-Dec-26	1.00
10	IN002026Y113	17/12/2026 MATURING 182 DTB	-	17-Dec-26	1.00
11	IN002025Z385	17/12/2026 MATURING 364 DTB	-	17-Dec-26	1.00
12	IN002026X255	24/12/2026 MATURING 91 DTB	-	24-Dec-26	1.00
13	IN002026Y121	24/12/2026 MATURING 182 DTB	-	24-Dec-26	1.00
14	IN002025Z393	25/12/2026 MATURING 364 DTB	-	25-Dec-26	1.00
15	IN002026X263	31/12/2026 MATURING 91 DTB	-	31-Dec-26	1.00
16	IN002026Y139	31/12/2026 MATURING 182 DTB	-	31-Dec-26	1.00
17	IN002026X271	07/01/2027 MATURING 91 DTB	-	07-Jan-27	1.00
18	IN002026Y147	07/01/2027 MATURING 182 DTB	-	07-Jan-27	1.00
19	IN002025Z401	07/01/2027 MATURING 364 DTB	-	07-Jan-27	1.00
20	IN002026X289	14/01/2027 MATURING 91 DTB	-	14-Jan-27	1.00
21	IN002026Y154	14/01/2027 MATURING 182 DTB	-	14-Jan-27	1.00
22	IN002025Z419	15/01/2027 MATURING 364 DTB	-	15-Jan-27	1.00
23	IN002026Y162	21/01/2027 MATURING 182 DTB	-	21-Jan-27	1.00
24	IN002025Z427	21/01/2027 MATURING 364 DTB	-	21-Jan-27	1.00
25	IN002026X305	28/01/2027 MATURING 91 DTB	-	28-Jan-27	1.00
26	IN002026Y170	28/01/2027 MATURING 182 DTB	-	28-Jan-27	1.00
27	IN002025Z435	28/01/2027 MATURING 364 DTB	-	28-Jan-27	1.00
28	IN002026X313	04/02/2027 MATURING 91 DTB	-	04-Feb-27	1.00
29	IN002026Y188	04/02/2027 MATURING 182 DTB	-	04-Feb-27	1.00
30	IN002025Z443	04/02/2027 MATURING 364 DTB	-	04-Feb-27	1.00
31	IN002026X321	11/02/2027 MATURING 91 DTB	-	11-Feb-27	1.00
32	IN002026Y196	11/02/2027 MATURING 182 DTB	-	11-Feb-27	1.00
33	IN002025Z450	11/02/2027 MATURING 364 DTB	-	11-Feb-27	1.00
34	IN002026X339	18/02/2027 MATURING 91 DTB	-	18-Feb-27	1.00
35	IN002026Y204	18/02/2027 MATURING 182 DTB	-	18-Feb-27	1.00
36	IN002025Z468	19/02/2027 MATURING 364 DTB	-	19-Feb-27	1.00
37	IN002026X347	25/02/2027 MATURING 91 DTB	-	25-Feb-27	1.00
38	IN002025Z476	25/02/2027 MATURING 364 DTB	-	25-Feb-27	1.00
39	IN002026Y212	26-02-2027 MATURING 182 DTB	-	26-Feb-27	1.00
40	IN002026Y220	04/03/2027 MATURING 182 DTB	-	04-Mar-27	1.00
41	IN002025Z484	04/03/2027 MATURING 364 DTB	-	04-Mar-27	1.00
42	IN002026Y238	11/03/2027 MATURING 182 DTB	-	11-Mar-27	1.00
43	IN002025Z492	11/03/2027 MATURING 364 DTB	-	11-Mar-27	1.00
44	IN002026Y246	18/03/2027 MATURING 182 DTB	-	18-Mar-27	1.00
45	IN002025Z500	19/03/2027 MATURING 364 DTB	-	19-Mar-27	1.00
46	IN002026Y253	25/03/2027 MATURING 182 DTB	-	25-Mar-27	1.00
47	IN002025Z518	26/03/2027 MATURING 364 DTB	-	26-Mar-27	1.00
48	IN002026Y261	01/04/2027 MATURING 182 DTB	-	01-Apr-27	1.00
49	IN002026Y279	08/04/2027 MATURING 182 DTB	-	08-Apr-27	1.00
50	IN002026Z011	08/04/2027 MATURING 364 DTB	-	08-Apr-27	1.00
51	IN002026Y287	15/04/2027 MATURING 182 DTB	-	15-Apr-27	1.00
52	IN002026Z029	15/04/2027 MATURING 364 DTB	-	15-Apr-27	1.00
53	IN002026Z037	22/04/2027 MATURING 364 DTB	-	22-Apr-27	1.00
54	IN002026Y303	29/04/2027 MATURING 182 DTB	-	29-Apr-27	1.00
55	IN002026Z045	29/04/2027 MATURING 364 DTB	-	29-Apr-27	1.00
56	IN002026Y311	06/05/2027 MATURING 182 DTB	-	06-May-27	1.00
57	IN002026Z052	06/05/2027 MATURING 364 DTB	-	06-May-27	1.00
58	IN002026Y329	13/05/2027 MATURING 182 DTB	-	13-May-27	1.00
59	IN002026Z060	13/05/2027 MATURING 364 DTB	-	13-May-27	1.00
60	IN002026Y337	20/05/2027 MATURING 182 DTB	-	20-May-27	1.00
61	IN002026Z078	20/05/2027 MATURING 364 DTB	-	20-May-27	1.00
62	IN002026Y345	27/05/2027 MATURING 182 DTB	-	27-May-27	1.00
63	IN002026Z086	28/05/2027 MATURING 364 DTB	-	28-May-27	1.00
64	IN002026Z102	10/06/2027 MATURING 364 DTB	-	10-Jun-27	1.00
65	IN002026Z110	17/06/2027 MATURING 364 DTB	-	17-Jun-27	1.00
66	IN002026Z128	24/06/2027 MATURING 364 DTB	-	24-Jun-27	1.00
67	IN002026Z136	01/07/2027 MATURING 364 DTB	-	01-Jul-27	1.00
68	IN002026Z144	08/07/2027 MATURING 364 DTB	-	08-Jul-27	1.00
69	IN002026Z151	15/07/2027 MATURING 364 DTB	-	15-Jul-27	1.00
70	IN002026Z169	22/07/2027 MATURING 364 DTB	-	22-Jul-27	1.00

71	IN002026Z177	29/07/2027 MATURING 364 DTB	-	29-Jul-27	1.00
72	IN002026Z185	05/08/2027 MATURING 364 DTB	-	05-Aug-27	1.00
73	IN002026Z193	12/08/2027 MATURING 364 DTB	-	12-Aug-27	1.00
74	IN002026Z201	19/08/2027 MATURING 364 DTB	-	19-Aug-27	1.00
75	IN002026Z219	27-08-2027 MATURING 364 DTB	-	27-Aug-27	1.00
76	IN002026Z227	02/09/2027 MATURING 364 DTB	-	02-Sep-27	1.00
77	IN002026Z235	09/09/2027 MATURING 364 DTB	-	09-Sep-27	1.00
78	IN002026Z243	16/09/2027 MATURING 364 DTB	-	16-Sep-27	1.00
79	IN002026Z250	23/09/2027 MATURING 364 DTB	-	23-Sep-27	1.00
80	IN002026Z268	30/09/2027 MATURING 364 DTB	-	30-Sep-27	1.00
81	IN002026Z276	07/10/2027 MATURING 364 DTB	-	07-Oct-27	1.00
82	IN002026Z284	14/10/2027 MATURING 364 DTB	-	14-Oct-27	1.00
83	IN002026Z300	28/10/2027 MATURING 364 DTB	-	28-Oct-27	1.00
84	IN002026Z318	04/11/2027 MATURING 364 DTB	-	04-Nov-27	1.00
85	IN002026Z326	11/11/2027 MATURING 364 DTB	-	11-Nov-27	1.00
86	IN002026Z334	18/11/2027 MATURING 364 DTB	-	18-Nov-27	1.00
87	IN002026Z342	25/11/2027 MATURING 364 DTB	-	25-Nov-27	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Illiquid	Illiquid	1.00
2	IN001126C035	GS25NOV2026C	0.00	25-Nov-26	Illiquid	Illiquid	1.00
3	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	Illiquid	Illiquid	1.00
4	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	Illiquid	Illiquid	1.00
5	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	Illiquid	Illiquid	1.00
6	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	Illiquid	Illiquid	1.00
7	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	Illiquid	Illiquid	1.00
8	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	Illiquid	Illiquid	1.00
9	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	Illiquid	Illiquid	1.00
10	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	Illiquid	Illiquid	1.00
11	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	Illiquid	Illiquid	1.00
12	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	Illiquid	Illiquid	1.00
13	IN000127C034	GS19JAN2027C	0.00	19-Jan-27	Illiquid	Illiquid	1.00
14	IN000127C026	GS27JAN2027C	0.00	27-Jan-27	Illiquid	Illiquid	1.00
15	IN000227C032	GS05FEB2027C	0.00	05-Feb-27	Illiquid	Illiquid	1.00
16	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	Illiquid	Illiquid	1.00
17	IN0020060078	8.24% GOVT.STOCK 2027	8.24	15-Feb-27	Illiquid	Illiquid	1.00
18	IN000227C040	GS18FEB2027C	0.00	18-Feb-27	Illiquid	Illiquid	1.00
19	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	Illiquid	Illiquid	1.00
20	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	Illiquid	Illiquid	1.00
21	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	Illiquid	Illiquid	1.00
22	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	Illiquid	Illiquid	1.00
23	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	Illiquid	Illiquid	1.00
24	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	Illiquid	Illiquid	1.00
25	IN000427C020	GS10APR2027C	0.00	10-Apr-27	Illiquid	Illiquid	1.00
26	IN000427C046	GS15APR2027C	0.00	15-Apr-27	Illiquid	Illiquid	1.00
27	IN000427C038	GS22APR2027C	0.00	22-Apr-27	Illiquid	Illiquid	1.00
28	IN000427C012	GS26APR2027C	0.00	26-Apr-27	Illiquid	Illiquid	1.00
29	IN000527C027	GS06MAY2027C	0.00	06-May-27	Illiquid	Illiquid	1.00
30	IN000527C019	GS10MAY2027C	0.00	10-May-27	Illiquid	Illiquid	1.00
31	IN0020170026	6.79% GS 2027	6.79	15-May-27	Illiquid	Semi-Liquid	2.00
32	IN000527C043	GS18MAY2027C	0.00	18-May-27	Illiquid	Illiquid	1.00
33	IN000527C035	GS25MAY2027C	0.00	25-May-27	Illiquid	Illiquid	1.00
34	IN0020240043	7.02% GS 2027	7.02	27-May-27	Illiquid	Illiquid	2.00
35	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	Illiquid	Illiquid	1.00
36	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	Illiquid	Illiquid	1.00
37	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	Illiquid	Illiquid	1.00
38	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	Illiquid	Illiquid	1.00
39	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	Illiquid	Illiquid	1.00
40	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	Illiquid	Illiquid	1.00
41	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	Illiquid	Illiquid	1.00
42	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	Semi-Liquid	Semi-Liquid	2.00
43	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	Illiquid	Illiquid	1.00
44	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	Illiquid	Illiquid	1.00
45	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	Illiquid	Illiquid	1.00
46	IN000727C031	GS19JUL2027C	0.00	19-Jul-27	Illiquid	Illiquid	1.00
47	IN000727C023	GS27JUL2027C	0.00	27-Jul-27	Illiquid	Illiquid	1.00
48	IN0020070036	8.26% GOVT.STOCK 2027	8.26	02-Aug-27	Illiquid	Illiquid	2.00
49	IN000827C039	GS05AUG2027C	0.00	05-Aug-27	Illiquid	Illiquid	1.00
50	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	Illiquid	Illiquid	1.00
51	IN000827C047	GS18AUG2027C	0.00	18-Aug-27	Illiquid	Illiquid	1.00
52	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	Illiquid	Illiquid	1.00
53	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	Illiquid	Illiquid	1.00
54	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	Illiquid	Illiquid	1.00
55	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	Illiquid	Illiquid	1.00
56	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	Illiquid	Illiquid	1.00
57	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	Illiquid	Illiquid	1.00
58	IN0020070069	8.28% GOVT.STOCK 2027	8.28	21-Sep-27	Illiquid	Illiquid	2.00
59	IN001027C027	GS10OCT2027C $	0.00	10-Oct-27	Illiquid	Illiquid	1.00
60	IN001027C043	GS15OCT2027C $	0.00	15-Oct-27	Illiquid	Illiquid	1.00
61	IN001027C035	GS22OCT2027C $	0.00	22-Oct-27	Illiquid	Illiquid	1.00
62	IN001027C019	GS26OCT2027C $	0.00	26-Oct-27	Illiquid	Illiquid	1.00
63	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	Illiquid	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
64	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	Illiquid	Illiquid	3.00
65	IN001127C041	GS18NOV2027C	0.00	18-Nov-27	Illiquid	Illiquid	3.00
66	IN001127C033	GS25NOV2027C	0.00	25-Nov-27	Illiquid	Illiquid	3.00
67	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	Illiquid	Illiquid	3.00
68	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	Illiquid	Illiquid	3.00
69	IN0020240167	6.64% GS 2027	6.64	09-Dec-27	Illiquid	Illiquid	4.00
70	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	Illiquid	Illiquid	3.00
71	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	Illiquid	Illiquid	3.00
72	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	Illiquid	Illiquid	3.00
73	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	Illiquid	Illiquid	3.00
74	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	Illiquid	Illiquid	3.00
75	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	Illiquid	Illiquid	3.00
76	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	Illiquid	Illiquid	3.00
77	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	Illiquid	Illiquid	3.00
78	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	Illiquid	Illiquid	4.00
79	IN000128C032	GS19JAN2028C	0.00	19-Jan-28	Illiquid	Illiquid	3.00
80	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	Illiquid	Illiquid	4.00
81	IN000128C024	GS27JAN2028C	0.00	27-Jan-28	Illiquid	Illiquid	3.00
82	IN000128P018	7.1%GS27JAN2028P	0.00	27-Jan-28	Illiquid	Illiquid	3.00
83	IN000228C030	GS05FEB2028C	0.00	05-Feb-28	Illiquid	Illiquid	3.00
84	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	Illiquid	Illiquid	3.00
85	IN000228C048	GS18FEB2028C	0.00	18-Feb-28	Illiquid	Illiquid	3.00
86	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	Illiquid	Illiquid	3.00
87	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	Illiquid	Illiquid	3.00
88	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	Illiquid	Illiquid	3.00
89	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	Illiquid	Illiquid	3.00
90	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	Illiquid	Illiquid	3.00
91	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	Illiquid	Illiquid	3.00
92	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Illiquid	Illiquid	4.00
93	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	Semi-Liquid	Semi-Liquid	3.00
94	IN000428C028	GS10APR2028C	0.00	10-Apr-28	Illiquid	Illiquid	3.00
95	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	Illiquid	Illiquid	3.00
96	IN000428C044	GS15APR2028C	0.00	15-Apr-28	Illiquid	Illiquid	3.00
97	IN000428C036	GS22APR2028C	0.00	22-Apr-28	Illiquid	Illiquid	3.00
98	IN000428C010	GS26APR2028C	0.00	26-Apr-28	Illiquid	Illiquid	3.00
99	IN000528C025	GS06MAY2028C	0.00	06-May-28	Illiquid	Illiquid	3.00
100	IN000528C017	GS10MAY2028C	0.00	10-May-28	Illiquid	Illiquid	3.00
101	IN000528C041	GS18MAY2028C	0.00	18-May-28	Illiquid	Illiquid	3.00
102	IN000528C033	GS25MAY2028C	0.00	25-May-28	Illiquid	Illiquid	3.00
103	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	Illiquid	Illiquid	3.00
104	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	Illiquid	Semi-Liquid	3.00
105	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	Illiquid	4.00
106	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	Illiquid	Illiquid	3.00
107	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	Illiquid	Illiquid	3.00
108	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	Illiquid	Illiquid	3.00
109	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	Illiquid	Illiquid	3.00
110	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	Illiquid	Illiquid	3.00
111	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	Illiquid	Illiquid	3.00
112	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	Illiquid	Illiquid	3.00
113	IN0020250034	5.91% GS 2028	5.91	30-Jun-28	Illiquid	Illiquid	4.00
114	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	Illiquid	Illiquid	3.00
115	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	Illiquid	Illiquid	3.00
116	IN000728C021	GS19JUL2028C	0.00	19-Jul-28	Illiquid	Illiquid	3.00
117	IN000828C037	GS05AUG2028C	0.00	05-Aug-28	Illiquid	Illiquid	3.00
118	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	Illiquid	Illiquid	3.00
119	IN000828C045	GS18AUG2028C	0.00	18-Aug-28	Illiquid	Illiquid	3.00
120	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	Illiquid	Illiquid	3.00
121	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	Illiquid	Illiquid	3.00
122	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	Illiquid	Illiquid	3.00
123	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	Illiquid	Illiquid	3.00
124	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	Illiquid	Illiquid	3.00
125	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	Illiquid	Illiquid	3.00
126	IN0020210160	GOI FLOATING RATE BOND 2028	5.81	04-Oct-28	Semi-Liquid	Semi-Liquid	3.00
127	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	Illiquid	Illiquid	3.00
128	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	Illiquid	Illiquid	3.00
129	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	Illiquid	Illiquid	3.00
130	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	Semi-Liquid	Semi-Liquid	3.00
131	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	Illiquid	Illiquid	3.00
132	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	Illiquid	Illiquid	3.00
133	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	Illiquid	Illiquid	3.00
134	IN0020230143	7.25% GOI SGrB 2028	7.25	13-Nov-28	Illiquid	Illiquid	4.00
135	IN001128C049	GS18NOV2028C	0.00	18-Nov-28	Illiquid	Illiquid	3.00
136	IN001128C031	GS25NOV2028C	0.00	25-Nov-28	Illiquid	Illiquid	3.00
137	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	Illiquid	Illiquid	3.00
138	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	Illiquid	Illiquid	3.00
139	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	Illiquid	Illiquid	3.00
140	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	Illiquid	Illiquid	3.00
141	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	Illiquid	Illiquid	3.00
142	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	Illiquid	Illiquid	3.00
143	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	Illiquid	Illiquid	3.00
144	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	Illiquid	Illiquid	3.00
145	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	Illiquid	Illiquid	3.00
146	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	Illiquid	Illiquid	3.00
147	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Semi-Liquid	Semi-Liquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
148	IN000129C022	GS19JAN2029C	0.00	19-Jan-29	Illiquid	Illiquid	3.00
149	IN0020250125	6.03% GS 2029 $	6.03	27-Jan-29	Semi-Liquid	Illiquid *	4.00
150	IN000229C038	GS05FEB2029C	0.00	05-Feb-29	Illiquid	Illiquid	3.00
151	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	Illiquid	Illiquid	3.00
152	IN000229C046	GS18FEB2029C	0.00	18-Feb-29	Illiquid	Illiquid	3.00
153	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	Illiquid	Illiquid	3.00
154	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	Illiquid	Illiquid	3.00
155	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	Illiquid	Illiquid	3.00
156	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	Illiquid	Illiquid	3.00
157	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	Illiquid	Illiquid	3.00
158	IN0020150069	7.59% GS 2029 $	7.59	20-Mar-29	Semi-Liquid	Illiquid *	4.00
159	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	Illiquid	Illiquid	3.00
160	IN000429C026	GS10APR2029C	0.00	10-Apr-29	Illiquid	Illiquid	3.00
161	IN000429C042	GS15APR2029C	0.00	15-Apr-29	Illiquid	Illiquid	3.00
162	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	Semi-Liquid	Semi-Liquid	3.00
163	IN000429C034	GS22APR2029C	0.00	22-Apr-29	Illiquid	Illiquid	3.00
164	IN000429C018	GS26APR2029C	0.00	26-Apr-29	Illiquid	Illiquid	3.00
165	IN000529C023	GS06MAY2029C	0.00	06-May-29	Illiquid	Illiquid	3.00
166	IN000529C015	GS10MAY2029C	0.00	10-May-29	Illiquid	Illiquid	3.00
167	IN000529C049	GS18MAY2029C	0.00	18-May-29	Illiquid	Illiquid	3.00
168	IN000529C031	GS25MAY2029C	0.00	25-May-29	Illiquid	Illiquid	3.00
169	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	Illiquid	Illiquid	3.00
170	IN0020240050	7.04% GS 2029	7.04	03-Jun-29	Semi-Liquid	Semi-Liquid	3.00
171	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	Illiquid	Illiquid	3.00
172	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	Illiquid	Illiquid	3.00
173	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	Illiquid	Illiquid	3.00
174	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	Illiquid	Illiquid	3.00
175	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	Illiquid	Illiquid	3.00
176	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	Illiquid	Illiquid	3.00
177	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	Illiquid	Illiquid	3.00
178	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	Illiquid	Illiquid	3.00
179	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	Illiquid	Illiquid	3.00
180	IN000729C029	GS19JUL2029C	0.00	19-Jul-29	Illiquid	Illiquid	3.00
181	IN000829C035	GS05AUG2029C	0.00	05-Aug-29	Illiquid	Illiquid	3.00
182	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	Illiquid	Illiquid	3.00
183	IN0020260058	6.20% GS 2029	6.20	17-Aug-29	Semi-Liquid	Semi-Liquid	3.00
184	IN000829C043	GS18AUG2029C	0.00	18-Aug-29	Illiquid	Illiquid	3.00
185	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	Illiquid	Illiquid	3.00
186	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	Illiquid	Illiquid	3.00
187	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	Illiquid	Illiquid	3.00
188	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	Illiquid	Illiquid	3.00
189	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	Illiquid	Illiquid	3.00
190	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	Illiquid	Illiquid	3.00
191	IN0020190362	6.45% GS 2029 $	6.45	07-Oct-29	Semi-Liquid	Semi-Liquid	3.00
192	IN001029C023	GS10OCT2029C $	0.00	10-Oct-29	Illiquid	Illiquid	3.00
193	IN001029C049	GS15OCT2029C $	0.00	15-Oct-29	Illiquid	Illiquid	3.00
194	IN001029C031	GS22OCT2029C $	0.00	22-Oct-29	Illiquid	Illiquid	3.00
195	IN001029C015	GS26OCT2029C $	0.00	26-Oct-29	Illiquid	Illiquid	3.00
196	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	Illiquid	Illiquid	4.00
197	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	Illiquid	Illiquid	4.00
198	IN001129C047	GS18NOV2029C	0.00	18-Nov-29	Illiquid	Illiquid	4.00
199	IN001129C039	GS25NOV2029C	0.00	25-Nov-29	Illiquid	Illiquid	4.00
200	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	Illiquid	Illiquid	4.00
201	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	Illiquid	Illiquid	4.00
202	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	Illiquid	Illiquid	4.00
203	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	Illiquid	Illiquid	4.00
204	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	Illiquid	Illiquid	4.00
205	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	Illiquid	Illiquid	4.00
206	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	Illiquid	Illiquid	4.00
207	IN0020240183	6.75% GS 2029 $	6.75	23-Dec-29	Semi-Liquid	Illiquid *	5.00
208	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	Illiquid	Illiquid	4.00
209	IN0020160118	6.79% GS 2029 $	6.79	26-Dec-29	Semi-Liquid	Illiquid *	5.00
210	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	Illiquid	Illiquid	4.00
211	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	Illiquid	Illiquid	4.00
212	IN000130C020	GS19JAN2030C	0.00	19-Jan-30	Illiquid	Illiquid	4.00
213	IN000230C036	GS05FEB2030C	0.00	05-Feb-30	Illiquid	Illiquid	4.00
214	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	Illiquid	Illiquid	4.00
215	IN000230C044	GS18FEB2030C	0.00	18-Feb-30	Illiquid	Illiquid	4.00
216	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	Illiquid	Illiquid	4.00
217	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	Illiquid	Illiquid	4.00
218	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	Illiquid	Illiquid	4.00
219	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	Illiquid	Illiquid	4.00
220	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	Illiquid	Illiquid	5.00
221	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	Illiquid	Illiquid	4.00
222	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	Illiquid	Illiquid	4.00
223	IN000430C024	GS10APR2030C	0.00	10-Apr-30	Illiquid	Illiquid	4.00
224	IN000430C040	GS15APR2030C	0.00	15-Apr-30	Illiquid	Illiquid	4.00
225	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Semi-Liquid	Semi-Liquid	4.00
226	IN000430C032	GS22APR2030C	0.00	22-Apr-30	Illiquid	Illiquid	4.00
227	IN000430C016	GS26APR2030C	0.00	26-Apr-30	Illiquid	Illiquid	4.00
228	IN000530C021	GS06MAY2030C	0.00	06-May-30	Illiquid	Illiquid	4.00
229	IN0020160019	7.61% GS 2030	7.61	09-May-30	Illiquid	Illiquid	5.00
230	IN000530C013	GS10MAY2030C	0.00	10-May-30	Illiquid	Illiquid	4.00
231	IN0020200070	5.79% GS 2030	5.79	11-May-30	Illiquid	Illiquid	5.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
232	IN000530C047	GS18MAY2030C	0.00	18-May-30	Illiquid	Illiquid	4.00
233	IN000530C039	GS25MAY2030C	0.00	25-May-30	Illiquid	Illiquid	4.00
234	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	Illiquid	Illiquid	4.00
235	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	Illiquid	Illiquid	4.00
236	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	Illiquid	Illiquid	4.00
237	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	Illiquid	Illiquid	4.00
238	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	Illiquid	Illiquid	4.00
239	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	Illiquid	Illiquid	4.00
240	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	Illiquid	Illiquid	4.00
241	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	Illiquid	Illiquid	4.00
242	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	Illiquid	Illiquid	4.00
243	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	Illiquid	Illiquid	4.00
244	IN000730C027	GS19JUL2030C	0.00	19-Jul-30	Illiquid	Illiquid	4.00
245	IN0020250067	6.01% GS 2030	6.01	21-Jul-30	Semi-Liquid	Semi-Liquid	4.00
246	IN0020200153	5.77% GS 2030 $	5.77	03-Aug-30	Semi-Liquid	Illiquid *	5.00
247	IN000830C033	GS05AUG2030C	0.00	05-Aug-30	Illiquid	Illiquid	4.00
248	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	Illiquid	Illiquid	4.00
249	IN000830C041	GS18AUG2030C	0.00	18-Aug-30	Illiquid	Illiquid	4.00
250	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	Illiquid	Illiquid	4.00
251	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	Illiquid	Illiquid	4.00
252	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	Illiquid	Illiquid	4.00
253	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	Illiquid	Illiquid	4.00
254	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	Illiquid	Illiquid	4.00
255	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	Illiquid	Illiquid	4.00
256	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	Illiquid	5.00
257	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	Illiquid	Illiquid	4.00
258	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	Illiquid	Illiquid	4.00
259	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	Illiquid	Illiquid	4.00
260	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	Illiquid	Illiquid	4.00
261	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	Illiquid	Illiquid	4.00
262	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	Illiquid	Illiquid	4.00
263	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	Illiquid	Illiquid	5.00
264	IN001130C045	GS18NOV2030C	0.00	18-Nov-30	Illiquid	Illiquid	4.00
265	IN001130C037	GS25NOV2030C	0.00	25-Nov-30	Illiquid	Illiquid	4.00
266	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	Illiquid	Illiquid	5.00
267	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	Illiquid	Illiquid	4.00
268	IN0020110055	8.97% GOVT.STOCK 2030	8.97	05-Dec-30	Illiquid	Illiquid	5.00
269	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	Illiquid	Illiquid	4.00
270	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	Illiquid	Illiquid	4.00
271	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	Illiquid	Illiquid	4.00
272	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	Illiquid	Illiquid	4.00
273	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	Illiquid	Illiquid	4.00
274	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	Illiquid	Illiquid	4.00
275	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	Illiquid	Illiquid	4.00
276	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	Illiquid	Illiquid	4.00
277	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	Illiquid	Illiquid	4.00
278	IN000131C028	GS19JAN2031C	0.00	19-Jan-31	Illiquid	Illiquid	4.00
279	IN000231C034	GS05FEB2031C	0.00	05-Feb-31	Illiquid	Illiquid	4.00
280	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	Illiquid	Illiquid	4.00
281	IN0020250141	6.36% GS 2031	6.36	16-Feb-31	Liquid	Liquid	3.00
282	IN000231C042	GS18FEB2031C	0.00	18-Feb-31	Illiquid	Illiquid	4.00
283	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	Illiquid	Illiquid	4.00
284	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	Illiquid	Illiquid	4.00
285	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	Illiquid	Illiquid	4.00
286	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	Illiquid	Illiquid	4.00
287	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	Illiquid	Illiquid	4.00
288	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	Illiquid	Illiquid	4.00
289	IN000431C022	GS10APR2031C	0.00	10-Apr-31	Illiquid	Illiquid	4.00
290	IN000431C048	GS15APR2031C	0.00	15-Apr-31	Illiquid	Illiquid	4.00
291	IN000431C030	GS22APR2031C	0.00	22-Apr-31	Illiquid	Illiquid	4.00
292	IN000431C014	GS26APR2031C	0.00	26-Apr-31	Illiquid	Illiquid	4.00
293	IN000531C029	GS06MAY2031C	0.00	06-May-31	Illiquid	Illiquid	4.00
294	IN000531C011	GS10MAY2031C	0.00	10-May-31	Illiquid	Illiquid	4.00
295	IN000531C045	GS18MAY2031C	0.00	18-May-31	Illiquid	Illiquid	4.00
296	IN000531C037	GS25MAY2031C	0.00	25-May-31	Illiquid	Illiquid	4.00
297	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	Illiquid	Illiquid	4.00
298	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	Illiquid	Illiquid	4.00
299	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	Illiquid	Illiquid	4.00
300	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	Illiquid	Illiquid	4.00
301	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	Illiquid	Illiquid	4.00
302	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	Illiquid	Illiquid	4.00
303	IN0020240076	7.02% GS 2031 $	7.02	18-Jun-31	Semi-Liquid	Illiquid *	5.00
304	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	Illiquid	Illiquid	4.00
305	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	Illiquid	Illiquid	4.00
306	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	Illiquid	Illiquid	4.00
307	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	Illiquid	Illiquid	4.00
308	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Liquid	Liquid	3.00
309	IN000731C025	GS19JUL2031C	0.00	19-Jul-31	Illiquid	Illiquid	4.00
310	IN000831C031	GS05AUG2031C	0.00	05-Aug-31	Illiquid	Illiquid	4.00
311	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	Illiquid	Illiquid	4.00
312	IN000831C049	GS18AUG2031C	0.00	18-Aug-31	Illiquid	Illiquid	4.00
313	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	Illiquid	Illiquid	4.00
314	IN0020260074	6.53% GS 2031	6.53	07-Sep-31	Liquid	Liquid	3.00
315	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	Illiquid	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
316	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	Illiquid	Illiquid	4.00
317	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	Illiquid	Illiquid	4.00
318	IN0020170042	6.68% GS 2031	6.68	17-Sep-31	Illiquid	Illiquid	5.00
319	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	Illiquid	Illiquid	4.00
320	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	Illiquid	Illiquid	4.00
321	IN001031C029	GS10OCT2031C $	0.00	10-Oct-31	Illiquid	Illiquid	4.00
322	IN001031C045	GS15OCT2031C $	0.00	15-Oct-31	Illiquid	Illiquid	4.00
323	IN001031C037	GS22OCT2031C $	0.00	22-Oct-31	Illiquid	Illiquid	4.00
324	IN001031C011	GS26OCT2031C $	0.00	26-Oct-31	Illiquid	Illiquid	4.00
325	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	Illiquid	Illiquid	7.00
326	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	Illiquid	Illiquid	7.00
327	IN001131C043	GS18NOV2031C	0.00	18-Nov-31	Illiquid	Illiquid	7.00
328	IN001131C035	GS25NOV2031C	0.00	25-Nov-31	Illiquid	Illiquid	7.00
329	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	Illiquid	Illiquid	7.00
330	IN0020180041	GOI FLOATING RATE BOND 2031	5.64	07-Dec-31	Semi-Liquid	Semi-Liquid	5.00
331	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	Illiquid	Illiquid	7.00
332	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	Illiquid	Illiquid	7.00
333	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	Illiquid	Illiquid	7.00
334	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	Illiquid	Illiquid	7.00
335	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	Illiquid	Illiquid	7.00
336	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	Illiquid	Illiquid	7.00
337	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	Illiquid	Illiquid	7.00
338	IN0020240191	6.79% GS 2031 $	6.79	30-Dec-31	Semi-Liquid	Illiquid *	6.00
339	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	Illiquid	Illiquid	7.00
340	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	Illiquid	Illiquid	7.00
341	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	Semi-Liquid	5.00
342	IN000132C026	GS19JAN2032C	0.00	19-Jan-32	Illiquid	Illiquid	7.00
343	IN000232C032	GS05FEB2032C	0.00	05-Feb-32	Illiquid	Illiquid	7.00
344	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	Illiquid	Illiquid	7.00
345	IN0020060086	8.28% GOVT.STOCK 2032 $	8.28	15-Feb-32	Semi-Liquid	Illiquid *	6.00
346	IN000232C040	GS18FEB2032C	0.00	18-Feb-32	Illiquid	Illiquid	7.00
347	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	Illiquid	Illiquid	7.00
348	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	Illiquid	Illiquid	7.00
349	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	Illiquid	Illiquid	7.00
350	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	Illiquid	Illiquid	7.00
351	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	Illiquid	Illiquid	7.00
352	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	Illiquid	Illiquid	7.00
353	IN000432C020	GS10APR2032C	0.00	10-Apr-32	Illiquid	Illiquid	7.00
354	IN000432C046	GS15APR2032C	0.00	15-Apr-32	Illiquid	Illiquid	7.00
355	IN000432C038	GS22APR2032C	0.00	22-Apr-32	Illiquid	Illiquid	7.00
356	IN000432C012	GS26APR2032C	0.00	26-Apr-32	Illiquid	Illiquid	7.00
357	IN000532C027	GS06MAY2032C	0.00	06-May-32	Illiquid	Illiquid	7.00
358	IN000532C019	GS10MAY2032C	0.00	10-May-32	Illiquid	Illiquid	7.00
359	IN000532C043	GS18MAY2032C	0.00	18-May-32	Illiquid	Illiquid	7.00
360	IN000532C035	GS25MAY2032C	0.00	25-May-32	Illiquid	Illiquid	7.00
361	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	Illiquid	Illiquid	7.00
362	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	Illiquid	Illiquid	7.00
363	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	Illiquid	Illiquid	7.00
364	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	Illiquid	Illiquid	7.00
365	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	Illiquid	Illiquid	7.00
366	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	Illiquid	Illiquid	7.00
367	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	Illiquid	Illiquid	7.00
368	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	Illiquid	Illiquid	7.00
369	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	Illiquid	Illiquid	7.00
370	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	Illiquid	Illiquid	7.00
371	IN0020250059	6.28% GS 2032	6.28	14-Jul-32	Semi-Liquid	Semi-Liquid	5.00
372	IN000732C023	GS19JUL2032C	0.00	19-Jul-32	Illiquid	Illiquid	7.00
373	IN0020070044	8.32% GOVT.STOCK 2032	8.32	02-Aug-32	Illiquid	Illiquid	6.00
374	IN000832C039	GS05AUG2032C	0.00	05-Aug-32	Illiquid	Illiquid	7.00
375	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	Illiquid	Illiquid	7.00
376	IN000832C047	GS18AUG2032C	0.00	18-Aug-32	Illiquid	Illiquid	7.00
377	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	Semi-Liquid	Semi-Liquid	5.00
378	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	Illiquid	Illiquid	7.00
379	IN0020020106	7.95% G.S 2032 $	7.95	28-Aug-32	Semi-Liquid	Illiquid *	6.00
380	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	Illiquid	Illiquid	7.00
381	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	Illiquid	Illiquid	7.00
382	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	Illiquid	Illiquid	7.00
383	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	Illiquid	Illiquid	7.00
384	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	Illiquid	Illiquid	7.00
385	IN0020070077	8.33% GOVT.STOCK 2032	8.33	21-Sep-32	Illiquid	Illiquid	6.00
386	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	Illiquid	Illiquid	7.00
387	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	Illiquid	Illiquid	7.00
388	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	Illiquid	Illiquid	7.00
389	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	Illiquid	Illiquid	7.00
390	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	Illiquid	Illiquid	7.00
391	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	Illiquid	Illiquid	7.00
392	IN001132C041	GS18NOV2032C	0.00	18-Nov-32	Illiquid	Illiquid	7.00
393	IN001132C033	GS25NOV2032C	0.00	25-Nov-32	Illiquid	Illiquid	7.00
394	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	Illiquid	Illiquid	7.00
395	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	Illiquid	Illiquid	7.00
396	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	Illiquid	Illiquid	7.00
397	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	Illiquid	Illiquid	7.00
398	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	Illiquid	Illiquid	7.00
399	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
400	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	Illiquid	Illiquid	7.00
401	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	Illiquid	Illiquid	7.00
402	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	Illiquid	Illiquid	7.00
403	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	Illiquid	Illiquid	7.00
404	IN000133C024	GS19JAN2033C	0.00	19-Jan-33	Illiquid	Illiquid	7.00
405	IN0020220144	7.29% GOI SGrB 2033	7.29	27-Jan-33	Illiquid	Illiquid	6.00
406	IN0020250133	6.68% GS 2033	6.68	27-Jan-33	Semi-Liquid	Semi-Liquid	5.00
407	IN000233C030	GS05FEB2033C	0.00	05-Feb-33	Illiquid	Illiquid	7.00
408	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	Illiquid	Semi-Liquid	5.00
409	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	Illiquid	Illiquid	7.00
410	IN000233C048	GS18FEB2033C	0.00	18-Feb-33	Illiquid	Illiquid	7.00
411	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	Illiquid	Illiquid	7.00
412	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	Illiquid	Illiquid	7.00
413	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	Illiquid	Illiquid	7.00
414	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	Illiquid	Illiquid	7.00
415	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	Illiquid	Illiquid	7.00
416	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	Illiquid	Illiquid	7.00
417	IN000433C028	GS10APR2033C	0.00	10-Apr-33	Illiquid	Illiquid	7.00
418	IN000433C044	GS15APR2033C	0.00	15-Apr-33	Illiquid	Illiquid	7.00
419	IN000433C036	GS22APR2033C	0.00	22-Apr-33	Illiquid	Illiquid	7.00
420	IN000433C010	GS26APR2033C	0.00	26-Apr-33	Illiquid	Illiquid	7.00
421	IN000533C025	GS06MAY2033C	0.00	06-May-33	Illiquid	Illiquid	7.00
422	IN000533C017	GS10MAY2033C	0.00	10-May-33	Illiquid	Illiquid	7.00
423	IN000533C041	GS18MAY2033C	0.00	18-May-33	Illiquid	Illiquid	7.00
424	IN000533C033	GS25MAY2033C	0.00	25-May-33	Illiquid	Illiquid	7.00
425	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	Illiquid	Illiquid	7.00
426	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	Illiquid	Illiquid	7.00
427	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	Illiquid	Illiquid	7.00
428	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	Illiquid	Illiquid	7.00
429	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	Illiquid	Illiquid	7.00
430	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Illiquid	Illiquid	6.00
431	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	Illiquid	Illiquid	7.00
432	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	Illiquid	Illiquid	7.00
433	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	Illiquid	Illiquid	7.00
434	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	Illiquid	Illiquid	7.00
435	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	Illiquid	Illiquid	7.00
436	IN000733C021	GS19JUL2033C	0.00	19-Jul-33	Illiquid	Illiquid	7.00
437	IN000833C037	GS05AUG2033C	0.00	05-Aug-33	Illiquid	Illiquid	7.00
438	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	Illiquid	Illiquid	7.00
439	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	Semi-Liquid	Liquid	3.00
440	IN0020260066	6.57% GS 2033	6.57	17-Aug-33	Liquid	Liquid	3.00
441	IN000833C045	GS18AUG2033C	0.00	18-Aug-33	Illiquid	Illiquid	7.00
442	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	Illiquid	Illiquid	7.00
443	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	Illiquid	Illiquid	7.00
444	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	Illiquid	Illiquid	7.00
445	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	Illiquid	Illiquid	7.00
446	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	Illiquid	Illiquid	7.00
447	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	Illiquid	Illiquid	7.00
448	IN0020200120	GOI FLOATING RATE BOND 2033	5.65	22-Sep-33	Semi-Liquid	Semi-Liquid	5.00
449	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	Illiquid	Illiquid	7.00
450	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	Illiquid	Illiquid	7.00
451	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	Illiquid	Illiquid	7.00
452	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	Illiquid	Illiquid	7.00
453	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	Illiquid	Illiquid	7.00
454	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	Illiquid	Illiquid	6.00
455	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	Illiquid	Illiquid	7.00
456	IN001133P017	8.24%%GS10NOV2033P	0.00	10-Nov-33	Illiquid	Illiquid	7.00
457	IN001133C049	GS18NOV2033C	0.00	18-Nov-33	Illiquid	Illiquid	7.00
458	IN001133C031	GS25NOV2033C	0.00	25-Nov-33	Illiquid	Illiquid	7.00
459	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	Illiquid	Illiquid	7.00
460	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Illiquid	Illiquid	6.00
461	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	Illiquid	Illiquid	7.00
462	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	Illiquid	Illiquid	6.00
463	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	Illiquid	Illiquid	7.00
464	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	Illiquid	Illiquid	7.00
465	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	Illiquid	Illiquid	7.00
466	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	Illiquid	Illiquid	7.00
467	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	Illiquid	Illiquid	7.00
468	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	Illiquid	Illiquid	7.00
469	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	Illiquid	Illiquid	7.00
470	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	Illiquid	Illiquid	7.00
471	IN000134C022	GS19JAN2034C	0.00	19-Jan-34	Illiquid	Illiquid	7.00
472	IN000234C038	GS05FEB2034C	0.00	05-Feb-34	Illiquid	Illiquid	7.00
473	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	Illiquid	Illiquid	7.00
474	IN000234C046	GS18FEB2034C	0.00	18-Feb-34	Illiquid	Illiquid	7.00
475	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	Illiquid	Illiquid	7.00
476	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	Illiquid	Illiquid	7.00
477	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	Illiquid	Illiquid	7.00
478	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	Illiquid	Illiquid	7.00
479	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	Illiquid	Illiquid	7.00
480	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	Illiquid	Illiquid	7.00
481	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	Semi-Liquid	Semi-Liquid	5.00
482	IN000434C026	GS10APR2034C	0.00	10-Apr-34	Illiquid	Illiquid	7.00
483	IN000434C042	GS15APR2034C	0.00	15-Apr-34	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
484	IN000434C034	GS22APR2034C	0.00	22-Apr-34	Illiquid	Illiquid	7.00
485	IN000434C018	GS26APR2034C	0.00	26-Apr-34	Illiquid	Illiquid	7.00
486	IN000534C015	GS06MAY2034C	0.00	06-May-34	Illiquid	Illiquid	7.00
487	IN000534C031	GS18MAY2034C	0.00	18-May-34	Illiquid	Illiquid	7.00
488	IN000534C023	GS25MAY2034C	0.00	25-May-34	Illiquid	Illiquid	7.00
489	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	Illiquid	Illiquid	7.00
490	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	Illiquid	Illiquid	7.00
491	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	Illiquid	Illiquid	7.00
492	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	Illiquid	Illiquid	7.00
493	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	Illiquid	Illiquid	7.00
494	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	Illiquid	Illiquid	7.00
495	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	Illiquid	Illiquid	7.00
496	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	Illiquid	Illiquid	7.00
497	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	Illiquid	Illiquid	7.00
498	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	Illiquid	Illiquid	7.00
499	IN000734C029	GS19JUL2034C	0.00	19-Jul-34	Illiquid	Illiquid	7.00
500	IN0020240100	6.90% GOI SGrB 2034	6.90	05-Aug-34	Illiquid	Illiquid	6.00
501	IN000834C035	GS05AUG2034C	0.00	05-Aug-34	Illiquid	Illiquid	7.00
502	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Illiquid	Illiquid	6.00
503	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	Illiquid	Illiquid	7.00
504	IN000834P011	7.5%%GS10AUG2034P	0.00	10-Aug-34	Illiquid	Illiquid	7.00
505	IN000834C043	GS18AUG2034C	0.00	18-Aug-34	Illiquid	Illiquid	7.00
506	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	Illiquid	Illiquid	7.00
507	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	Illiquid	Illiquid	7.00
508	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	Illiquid	Illiquid	7.00
509	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	Illiquid	Illiquid	7.00
510	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Illiquid	Illiquid	6.00
511	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	Illiquid	Illiquid	7.00
512	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	Illiquid	Illiquid	7.00
513	IN0020240126	6.79% GS 2034	6.79	07-Oct-34	Semi-Liquid	Semi-Liquid	5.00
514	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	Illiquid	Illiquid	7.00
515	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	Illiquid	Illiquid	7.00
516	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	Illiquid	Illiquid	7.00
517	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	Illiquid	Illiquid	7.00
518	IN0020210137	GOI FRB 2034	6.28	30-Oct-34	Illiquid	Semi-Liquid	5.00
519	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	Illiquid	Illiquid	7.00
520	IN001134C039	GS18NOV2034C	0.00	18-Nov-34	Illiquid	Illiquid	7.00
521	IN001134C021	GS25NOV2034C	0.00	25-Nov-34	Illiquid	Illiquid	7.00
522	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	Illiquid	Illiquid	7.00
523	IN0020240159	6.79% GOI SGrB 2034	6.79	02-Dec-34	Illiquid	Illiquid	6.00
524	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	Illiquid	Illiquid	7.00
525	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	Illiquid	Illiquid	7.00
526	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	Illiquid	Illiquid	7.00
527	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	Illiquid	Illiquid	7.00
528	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	Illiquid	Illiquid	7.00
529	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Illiquid	Illiquid	6.00
530	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	Illiquid	Illiquid	7.00
531	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	Illiquid	Illiquid	7.00
532	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	Illiquid	Illiquid	7.00
533	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	Illiquid	Illiquid	7.00
534	IN000135C029	GS19JAN2035C	0.00	19-Jan-35	Illiquid	Illiquid	7.00
535	IN000235C027	GS05FEB2035C	0.00	05-Feb-35	Illiquid	Illiquid	7.00
536	IN000235C035	GS18FEB2035C	0.00	18-Feb-35	Illiquid	Illiquid	7.00
537	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	Illiquid	Illiquid	7.00
538	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	Illiquid	Illiquid	7.00
539	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	Illiquid	Illiquid	7.00
540	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	Illiquid	Illiquid	7.00
541	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Illiquid	Illiquid	6.00
542	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	Illiquid	Illiquid	7.00
543	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	Illiquid	Illiquid	7.00
544	IN000435C023	GS10APR2035C	0.00	10-Apr-35	Illiquid	Illiquid	7.00
545	IN000435C049	GS15APR2035C	0.00	15-Apr-35	Illiquid	Illiquid	7.00
546	IN000435C031	GS22APR2035C	0.00	22-Apr-35	Illiquid	Illiquid	7.00
547	IN000435C015	GS26APR2035C	0.00	26-Apr-35	Illiquid	Illiquid	7.00
548	IN0020250026	6.33% GS 2035	6.33	05-May-35	Semi-Liquid	Semi-Liquid	5.00
549	IN000535C012	GS06MAY2035C	0.00	06-May-35	Illiquid	Illiquid	7.00
550	IN000535C038	GS18MAY2035C	0.00	18-May-35	Illiquid	Illiquid	7.00
551	IN000535C020	GS25MAY2035C	0.00	25-May-35	Illiquid	Illiquid	7.00
552	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	Illiquid	Illiquid	7.00
553	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	Illiquid	Illiquid	7.00
554	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	Illiquid	Illiquid	7.00
555	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	Illiquid	Illiquid	7.00
556	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Illiquid	Illiquid	6.00
557	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	Illiquid	Illiquid	7.00
558	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	Illiquid	Illiquid	7.00
559	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	Illiquid	Illiquid	7.00
560	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	Illiquid	Illiquid	7.00
561	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	Illiquid	Illiquid	7.00
562	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	Illiquid	Illiquid	7.00
563	IN000735C026	GS19JUL2035C	0.00	19-Jul-35	Illiquid	Illiquid	7.00
564	IN000835C024	GS05AUG2035C	0.00	05-Aug-35	Illiquid	Illiquid	7.00
565	IN000835C032	GS18AUG2035C	0.00	18-Aug-35	Illiquid	Illiquid	7.00
566	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	Illiquid	Illiquid	7.00
567	IN0020050012	7.40% GOVT.STOCK 2035	7.40	09-Sep-35	Semi-Liquid	Semi-Liquid	5.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
568	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	Illiquid	Illiquid	7.00
569	IN000935P016	7.4%%GS09SEP2035P	0.00	09-Sep-35	Illiquid	Illiquid	7.00
570	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	Illiquid	Illiquid	7.00
571	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	Illiquid	Illiquid	7.00
572	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	Illiquid	Illiquid	7.00
573	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	Illiquid	Illiquid	7.00
574	IN0020250091	6.48% GS 2035	6.48	06-Oct-35	Liquid	Liquid	3.00
575	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	Illiquid	Illiquid	7.00
576	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	Illiquid	Illiquid	7.00
577	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	Illiquid	Illiquid	7.00
578	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	Illiquid	Illiquid	7.00
579	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	Illiquid	Illiquid	7.00
580	IN001135C036	GS18NOV2035C	0.00	18-Nov-35	Illiquid	Illiquid	7.00
581	IN001135C028	GS25NOV2035C	0.00	25-Nov-35	Illiquid	Illiquid	7.00
582	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	Illiquid	Illiquid	7.00
583	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	Illiquid	Illiquid	7.00
584	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	Illiquid	Illiquid	7.00
585	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Illiquid	Illiquid	6.00
586	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	Illiquid	Illiquid	7.00
587	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	Illiquid	Illiquid	7.00
588	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	Illiquid	Illiquid	7.00
589	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	Illiquid	Illiquid	7.00
590	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	Illiquid	Illiquid	7.00
591	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	Illiquid	Illiquid	7.00
592	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	Illiquid	Illiquid	7.00
593	IN000136C027	GS19JAN2036C	0.00	19-Jan-36	Illiquid	Illiquid	7.00
594	IN000236C025	GS05FEB2036C	0.00	05-Feb-36	Illiquid	Illiquid	7.00
595	IN000236C033	GS18FEB2036C	0.00	18-Feb-36	Illiquid	Illiquid	7.00
596	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	Illiquid	Illiquid	7.00
597	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	Illiquid	Illiquid	7.00
598	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	Illiquid	Illiquid	7.00
599	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	Illiquid	Illiquid	7.00
600	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	Illiquid	Illiquid	7.00
601	IN000436C021	GS10APR2036C	0.00	10-Apr-36	Illiquid	Illiquid	7.00
602	IN000436C047	GS15APR2036C	0.00	15-Apr-36	Illiquid	Illiquid	7.00
603	IN000436C039	GS22APR2036C	0.00	22-Apr-36	Illiquid	Illiquid	7.00
604	IN000436C013	GS26APR2036C	0.00	26-Apr-36	Illiquid	Illiquid	7.00
605	IN000536C010	GS06MAY2036C	0.00	06-May-36	Illiquid	Illiquid	7.00
606	IN0020260025	6.94% GS 2036	6.94	11-May-36	Liquid	Liquid	3.00
607	IN000536C036	GS18MAY2036C	0.00	18-May-36	Illiquid	Illiquid	7.00
608	IN0020220029	7.54% GS 2036	7.54	23-May-36	Semi-Liquid	Semi-Liquid	5.00
609	IN000536C028	GS25MAY2036C	0.00	25-May-36	Illiquid	Illiquid	7.00
610	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	Illiquid	Illiquid	7.00
611	IN0020060045	8.33% GOVT.STOCK 2036	8.33	07-Jun-36	Illiquid	Illiquid	6.00
612	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	Illiquid	Illiquid	7.00
613	IN000636P010	8.33%%GS07JUN2036P	0.00	07-Jun-36	Illiquid	Illiquid	7.00
614	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	Illiquid	Illiquid	7.00
615	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	Illiquid	Illiquid	7.00
616	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	Illiquid	Illiquid	7.00
617	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	Illiquid	Illiquid	7.00
618	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	Illiquid	Illiquid	7.00
619	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	Illiquid	Illiquid	7.00
620	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	Illiquid	Illiquid	7.00
621	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	Illiquid	Illiquid	7.00
622	IN000736C024	GS19JUL2036C	0.00	19-Jul-36	Illiquid	Illiquid	7.00
623	IN000836C022	GS05AUG2036C	0.00	05-Aug-36	Illiquid	Illiquid	7.00
624	IN000836C030	GS18AUG2036C	0.00	18-Aug-36	Illiquid	Illiquid	7.00
625	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	Illiquid	Illiquid	7.00
626	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	Illiquid	Illiquid	7.00
627	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	Illiquid	Illiquid	7.00
628	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	Illiquid	Illiquid	7.00
629	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	Illiquid	Illiquid	7.00
630	IN001036C028	GS10OCT2036C $	0.00	10-Oct-36	Illiquid	Illiquid	7.00
631	IN001036C044	GS15OCT2036C $	0.00	15-Oct-36	Illiquid	Illiquid	7.00
632	IN001036C036	GS22OCT2036C $	0.00	22-Oct-36	Illiquid	Illiquid	7.00
633	IN001036C010	GS26OCT2036C $	0.00	26-Oct-36	Illiquid	Illiquid	7.00
634	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	Illiquid	Illiquid	10.00
635	IN001136C034	GS18NOV2036C	0.00	18-Nov-36	Illiquid	Illiquid	10.00
636	IN001136C026	GS25NOV2036C	0.00	25-Nov-36	Illiquid	Illiquid	10.00
637	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	Illiquid	Illiquid	10.00
638	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	Illiquid	Illiquid	10.00
639	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	Illiquid	Illiquid	10.00
640	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	Illiquid	Illiquid	10.00
641	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	Illiquid	Illiquid	10.00
642	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	Semi-Liquid	Semi-Liquid	6.00
643	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	Illiquid	Illiquid	10.00
644	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	Illiquid	Illiquid	10.00
645	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	Illiquid	Illiquid	10.00
646	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	Illiquid	Illiquid	10.00
647	IN000137C025	GS19JAN2037C	0.00	19-Jan-37	Illiquid	Illiquid	10.00
648	IN000237C023	GS05FEB2037C	0.00	05-Feb-37	Illiquid	Illiquid	10.00
649	IN000237C031	GS18FEB2037C	0.00	18-Feb-37	Illiquid	Illiquid	10.00
650	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	Illiquid	Illiquid	10.00
651	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
652	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	Illiquid	Illiquid	10.00
653	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	Illiquid	Illiquid	10.00
654	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	Illiquid	Illiquid	10.00
655	IN000437C029	GS10APR2037C	0.00	10-Apr-37	Illiquid	Illiquid	10.00
656	IN000437C045	GS15APR2037C	0.00	15-Apr-37	Illiquid	Illiquid	10.00
657	IN000437C037	GS22APR2037C	0.00	22-Apr-37	Illiquid	Illiquid	10.00
658	IN000437C011	GS26APR2037C	0.00	26-Apr-37	Illiquid	Illiquid	10.00
659	IN000537C018	GS06MAY2037C	0.00	06-May-37	Illiquid	Illiquid	10.00
660	IN000537C034	GS18MAY2037C	0.00	18-May-37	Illiquid	Illiquid	10.00
661	IN000537C026	GS25MAY2037C	0.00	25-May-37	Illiquid	Illiquid	10.00
662	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	Illiquid	Illiquid	10.00
663	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	Illiquid	Illiquid	10.00
664	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	Illiquid	Illiquid	10.00
665	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	Illiquid	Illiquid	10.00
666	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	Illiquid	Illiquid	10.00
667	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	Illiquid	Illiquid	10.00
668	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	Illiquid	Illiquid	10.00
669	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	Illiquid	Illiquid	10.00
670	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	Illiquid	Illiquid	10.00
671	IN000737C022	GS19JUL2037C	0.00	19-Jul-37	Illiquid	Illiquid	10.00
672	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	Liquid	Liquid	4.00
673	IN000837C020	GS05AUG2037C	0.00	05-Aug-37	Illiquid	Illiquid	10.00
674	IN000837C038	GS18AUG2037C	0.00	18-Aug-37	Illiquid	Illiquid	10.00
675	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	Illiquid	Illiquid	10.00
676	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	Illiquid	Illiquid	10.00
677	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	Illiquid	Illiquid	10.00
678	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	Illiquid	Illiquid	10.00
679	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	Illiquid	Illiquid	10.00
680	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	Illiquid	Illiquid	10.00
681	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	Illiquid	Illiquid	10.00
682	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	Illiquid	Illiquid	10.00
683	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	Illiquid	Illiquid	10.00
684	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	Illiquid	Illiquid	10.00
685	IN001137C032	GS18NOV2037C	0.00	18-Nov-37	Illiquid	Illiquid	10.00
686	IN001137C024	GS25NOV2037C	0.00	25-Nov-37	Illiquid	Illiquid	10.00
687	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	Illiquid	Illiquid	10.00
688	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	Illiquid	Illiquid	10.00
689	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	Illiquid	Illiquid	10.00
690	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	Illiquid	Illiquid	10.00
691	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	Illiquid	Illiquid	10.00
692	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	Illiquid	Illiquid	10.00
693	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	Illiquid	Illiquid	10.00
694	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	Illiquid	Illiquid	10.00
695	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	Illiquid	Illiquid	10.00
696	IN000138C023	GS19JAN2038C	0.00	19-Jan-38	Illiquid	Illiquid	10.00
697	IN000238C021	GS05FEB2038C	0.00	05-Feb-38	Illiquid	Illiquid	10.00
698	IN000238C039	GS18FEB2038C	0.00	18-Feb-38	Illiquid	Illiquid	10.00
699	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	Illiquid	Illiquid	10.00
700	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	Illiquid	Illiquid	10.00
701	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	Illiquid	Illiquid	10.00
702	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	Illiquid	Illiquid	10.00
703	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	Illiquid	Illiquid	10.00
704	IN000438C027	GS10APR2038C	0.00	10-Apr-38	Illiquid	Illiquid	10.00
705	IN000438C043	GS15APR2038C	0.00	15-Apr-38	Illiquid	Illiquid	10.00
706	IN000438C035	GS22APR2038C	0.00	22-Apr-38	Illiquid	Illiquid	10.00
707	IN000438C019	GS26APR2038C	0.00	26-Apr-38	Illiquid	Illiquid	10.00
708	IN000538C016	GS06MAY2038C	0.00	06-May-38	Illiquid	Illiquid	10.00
709	IN000538C032	GS18MAY2038C	0.00	18-May-38	Illiquid	Illiquid	10.00
710	IN000538C024	GS25MAY2038C	0.00	25-May-38	Illiquid	Illiquid	10.00
711	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	Illiquid	Illiquid	10.00
712	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	Illiquid	Illiquid	10.00
713	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	Illiquid	Illiquid	10.00
714	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	Illiquid	Illiquid	10.00
715	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	Illiquid	Illiquid	10.00
716	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	Illiquid	Illiquid	10.00
717	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	Illiquid	Illiquid	10.00
718	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	Illiquid	Illiquid	10.00
719	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	Illiquid	Illiquid	10.00
720	IN000738C020	GS19JUL2038C	0.00	19-Jul-38	Illiquid	Illiquid	10.00
721	IN000838C028	GS05AUG2038C	0.00	05-Aug-38	Illiquid	Illiquid	10.00
722	IN000838C036	GS18AUG2038C	0.00	18-Aug-38	Illiquid	Illiquid	10.00
723	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	Illiquid	Illiquid	10.00
724	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	Illiquid	Illiquid	10.00
725	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	Illiquid	Illiquid	10.00
726	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	Illiquid	Illiquid	10.00
727	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	Illiquid	Illiquid	10.00
728	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	Illiquid	Illiquid	10.00
729	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	Illiquid	Illiquid	10.00
730	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	Illiquid	Illiquid	10.00
731	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	Illiquid	Illiquid	10.00
732	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	Illiquid	Illiquid	10.00
733	IN001138C030	GS18NOV2038C	0.00	18-Nov-38	Illiquid	Illiquid	10.00
734	IN001138C022	GS25NOV2038C	0.00	25-Nov-38	Illiquid	Illiquid	10.00
735	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
736	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	Illiquid	Illiquid	10.00
737	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	Illiquid	Illiquid	10.00
738	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	Illiquid	Illiquid	10.00
739	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	Illiquid	Illiquid	10.00
740	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	Illiquid	Illiquid	10.00
741	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	Illiquid	Illiquid	10.00
742	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	Illiquid	Illiquid	10.00
743	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	Illiquid	Illiquid	10.00
744	IN0020080050	6.83% GOVT.STOCK 2039	6.83	19-Jan-39	Illiquid	Illiquid	8.00
745	IN000139C021	GS19JAN2039C	0.00	19-Jan-39	Illiquid	Illiquid	10.00
746	IN000239C029	GS05FEB2039C	0.00	05-Feb-39	Illiquid	Illiquid	10.00
747	IN000239C037	GS18FEB2039C	0.00	18-Feb-39	Illiquid	Illiquid	10.00
748	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	Illiquid	Illiquid	10.00
749	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	Illiquid	Illiquid	10.00
750	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	Illiquid	Illiquid	10.00
751	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	Illiquid	Illiquid	10.00
752	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	Illiquid	Illiquid	10.00
753	IN000439C025	GS10APR2039C	0.00	10-Apr-39	Illiquid	Illiquid	10.00
754	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	Illiquid	Semi-Liquid	6.00
755	IN000439C041	GS15APR2039C	0.00	15-Apr-39	Illiquid	Illiquid	10.00
756	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	Illiquid	Illiquid	10.00
757	IN000439C033	GS22APR2039C	0.00	22-Apr-39	Illiquid	Illiquid	10.00
758	IN000439C017	GS26APR2039C	0.00	26-Apr-39	Illiquid	Illiquid	10.00
759	IN000539C014	GS06MAY2039C	0.00	06-May-39	Illiquid	Illiquid	10.00
760	IN000539C030	GS18MAY2039C	0.00	18-May-39	Illiquid	Illiquid	10.00
761	IN000539C022	GS25MAY2039C	0.00	25-May-39	Illiquid	Illiquid	10.00
762	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	Illiquid	Illiquid	10.00
763	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	Illiquid	Illiquid	10.00
764	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	Illiquid	Illiquid	10.00
765	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	Illiquid	Illiquid	10.00
766	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	Illiquid	Illiquid	10.00
767	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	Illiquid	Illiquid	10.00
768	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	Illiquid	Illiquid	10.00
769	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	Illiquid	Illiquid	10.00
770	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	Illiquid	Illiquid	10.00
771	IN000739C028	GS19JUL2039C	0.00	19-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	Illiquid	Illiquid	8.00
786	IN001139C038	GS18NOV2039C	0.00	18-Nov-39	Illiquid	Illiquid	10.00
787	IN001139C020	GS25NOV2039C	0.00	25-Nov-39	Illiquid	Illiquid	10.00
788	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	Illiquid	Illiquid	10.00
789	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	Illiquid	Illiquid	10.00
790	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	Illiquid	Illiquid	10.00
791	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	Illiquid	Illiquid	10.00
792	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	Illiquid	Illiquid	10.00
793	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	Illiquid	Illiquid	10.00
794	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	Illiquid	Illiquid	10.00
795	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	Illiquid	Illiquid	10.00
796	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	Illiquid	Illiquid	10.00
797	IN000140C029	GS19JAN2040C	0.00	19-Jan-40	Illiquid	Illiquid	10.00
798	IN000240C027	GS05FEB2040C	0.00	05-Feb-40	Illiquid	Illiquid	10.00
799	IN000240C035	GS18FEB2040C	0.00	18-Feb-40	Illiquid	Illiquid	10.00
800	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	Illiquid	Illiquid	10.00
801	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	Illiquid	Illiquid	10.00
802	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	Illiquid	Illiquid	10.00
803	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	Illiquid	Illiquid	10.00
804	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	Illiquid	Illiquid	10.00
805	IN000440C023	GS10APR2040C	0.00	10-Apr-40	Illiquid	Illiquid	10.00
806	IN000440C049	GS15APR2040C	0.00	15-Apr-40	Illiquid	Illiquid	10.00
807	IN000440C031	GS22APR2040C	0.00	22-Apr-40	Illiquid	Illiquid	10.00
808	IN000440C015	GS26APR2040C	0.00	26-Apr-40	Illiquid	Illiquid	10.00
809	IN000540C012	GS06MAY2040C	0.00	06-May-40	Illiquid	Illiquid	10.00
810	IN000540C038	GS18MAY2040C	0.00	18-May-40	Illiquid	Illiquid	10.00
811	IN000540C020	GS25MAY2040C	0.00	25-May-40	Illiquid	Illiquid	10.00
812	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	Illiquid	Illiquid	10.00
813	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	Illiquid	Illiquid	10.00
814	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	Illiquid	Illiquid	10.00
815	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	Illiquid	Illiquid	10.00
816	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	Illiquid	Illiquid	10.00
817	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	Illiquid	Illiquid	10.00
818	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	Illiquid	Illiquid	10.00
819	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 (%)
820	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	Illiquid	Illiquid	8.00
821	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	Illiquid	Illiquid	10.00
822	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	Illiquid	Illiquid	10.00
823	IN0020250042	6.68% GS 2040	6.68	07-Jul-40	Liquid	Liquid	4.00
824	IN000740C026	GS19JUL2040C	0.00	19-Jul-40	Illiquid	Illiquid	10.00
825	IN000840C024	GS05AUG2040C	0.00	05-Aug-40	Illiquid	Illiquid	10.00
826	IN000840C032	GS18AUG2040C	0.00	18-Aug-40	Illiquid	Illiquid	10.00
827	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	Illiquid	Illiquid	10.00
828	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	Illiquid	Illiquid	10.00
829	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	Illiquid	Illiquid	10.00
830	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	Illiquid	Illiquid	10.00
831	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	Illiquid	Illiquid	10.00
832	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	Illiquid	Illiquid	10.00
833	IN001040C046	GS15OCT2040C	0.00	15-Oct-40	Illiquid	Illiquid	10.00
834	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	Illiquid	Illiquid	10.00
835	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	Illiquid	Illiquid	10.00
836	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	Illiquid	Illiquid	10.00
837	IN001140C036	GS18NOV2040C	0.00	18-Nov-40	Illiquid	Illiquid	10.00
838	IN001140C028	GS25NOV2040C	0.00	25-Nov-40	Illiquid	Illiquid	10.00
839	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	Illiquid	Illiquid	10.00
840	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	Illiquid	Illiquid	10.00
841	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	Illiquid	Illiquid	10.00
842	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	Illiquid	Illiquid	10.00
843	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	Illiquid	Illiquid	10.00
844	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	Illiquid	Illiquid	10.00
845	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	Illiquid	Illiquid	10.00
846	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	Illiquid	Illiquid	10.00
847	IN000141C019	GS19JAN2041C	0.00	19-Jan-41	Illiquid	Illiquid	10.00
848	IN000241C025	GS05FEB2041C	0.00	05-Feb-41	Illiquid	Illiquid	10.00
849	IN000241C033	GS18FEB2041C	0.00	18-Feb-41	Illiquid	Illiquid	10.00
850	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	Illiquid	Illiquid	10.00
851	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	Illiquid	Illiquid	10.00
852	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	Illiquid	Illiquid	10.00
853	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	Illiquid	Illiquid	10.00
854	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	Illiquid	Illiquid	10.00
855	IN000441C021	GS10APR2041C	0.00	10-Apr-41	Illiquid	Illiquid	10.00
856	IN000441C047	GS15APR2041C	0.00	15-Apr-41	Illiquid	Illiquid	10.00
857	IN000441C039	GS22APR2041C	0.00	22-Apr-41	Illiquid	Illiquid	10.00
858	IN000441C013	GS26APR2041C	0.00	26-Apr-41	Illiquid	Illiquid	10.00
859	IN000541C010	GS06MAY2041C	0.00	06-May-41	Illiquid	Illiquid	10.00
860	IN000541C036	GS18MAY2041C	0.00	18-May-41	Illiquid	Illiquid	10.00
861	IN000541C028	GS25MAY2041C	0.00	25-May-41	Illiquid	Illiquid	10.00
862	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	Illiquid	Illiquid	10.00
863	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	Illiquid	Illiquid	10.00
864	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	Illiquid	Illiquid	10.00
865	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	Illiquid	Illiquid	10.00
866	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	Illiquid	Illiquid	10.00
867	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	Illiquid	Illiquid	10.00
868	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	Illiquid	Illiquid	10.00
869	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	Illiquid	Illiquid	10.00
870	IN000741C016	GS19JUL2041C	0.00	19-Jul-41	Illiquid	Illiquid	10.00
871	IN0020260041	7.06% GS 2041	7.06	27-Jul-41	Liquid	Liquid	4.00
872	IN000841C022	GS05AUG2041C	0.00	05-Aug-41	Illiquid	Illiquid	10.00
873	IN000841C030	GS18AUG2041C	0.00	18-Aug-41	Illiquid	Illiquid	10.00
874	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	Illiquid	Illiquid	10.00
875	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	Illiquid	Illiquid	10.00
876	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	Illiquid	Illiquid	10.00
877	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	Illiquid	Illiquid	10.00
878	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	Illiquid	Illiquid	10.00
879	IN001041C028	GS10OCT2041C $	0.00	10-Oct-41	Illiquid	Illiquid	10.00
880	IN001041C044	GS15OCT2041C $	0.00	15-Oct-41	Illiquid	Illiquid	10.00
881	IN001041C036	GS22OCT2041C $	0.00	22-Oct-41	Illiquid	Illiquid	10.00
882	IN001041C010	GS26OCT2041C $	0.00	26-Oct-41	Illiquid	Illiquid	10.00
883	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	Illiquid	Illiquid	14.00
884	IN001141C034	GS18NOV2041C	0.00	18-Nov-41	Illiquid	Illiquid	14.00
885	IN001141C026	GS25NOV2041C	0.00	25-Nov-41	Illiquid	Illiquid	14.00
886	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	Illiquid	Illiquid	14.00
887	IN0020110063	8.83% GOVT.STOCK 2041	8.83	12-Dec-41	Illiquid	Illiquid	9.00
888	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	Illiquid	Illiquid	14.00
889	IN001241P018	8.83%%GS12DEC2041P	0.00	12-Dec-41	Illiquid	Illiquid	14.00
890	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	Illiquid	Illiquid	14.00
891	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	Illiquid	Illiquid	14.00
892	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	Illiquid	Illiquid	14.00
893	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	Illiquid	Illiquid	14.00
894	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	Illiquid	Illiquid	14.00
895	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	Illiquid	Illiquid	14.00
896	IN000142C017	GS19JAN2042C	0.00	19-Jan-42	Illiquid	Illiquid	14.00
897	IN000242C023	GS05FEB2042C	0.00	05-Feb-42	Illiquid	Illiquid	14.00
898	IN000242C031	GS18FEB2042C	0.00	18-Feb-42	Illiquid	Illiquid	14.00
899	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	Illiquid	Illiquid	14.00
900	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	Illiquid	Illiquid	14.00
901	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	Illiquid	Illiquid	14.00
902	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	Illiquid	Illiquid	14.00
903	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
904	IN000442C029	GS10APR2042C	0.00	10-Apr-42	Illiquid	Illiquid	14.00
905	IN000442C045	GS15APR2042C	0.00	15-Apr-42	Illiquid	Illiquid	14.00
906	IN000442C037	GS22APR2042C	0.00	22-Apr-42	Illiquid	Illiquid	14.00
907	IN000442C011	GS26APR2042C	0.00	26-Apr-42	Illiquid	Illiquid	14.00
908	IN000542C018	GS06MAY2042C	0.00	06-May-42	Illiquid	Illiquid	14.00
909	IN000542C034	GS18MAY2042C	0.00	18-May-42	Illiquid	Illiquid	14.00
910	IN000542C026	GS25MAY2042C	0.00	25-May-42	Illiquid	Illiquid	14.00
911	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	Illiquid	Illiquid	14.00
912	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	Illiquid	Illiquid	14.00
913	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	Illiquid	Illiquid	14.00
914	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	Illiquid	Illiquid	14.00
915	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	Illiquid	Illiquid	14.00
916	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	Illiquid	Illiquid	14.00
917	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	Illiquid	Illiquid	14.00
918	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	Illiquid	Illiquid	14.00
919	IN000742C014	GS19JUL2042C	0.00	19-Jul-42	Illiquid	Illiquid	14.00
920	IN000842C020	GS05AUG2042C	0.00	05-Aug-42	Illiquid	Illiquid	14.00
921	IN000842C038	GS18AUG2042C	0.00	18-Aug-42	Illiquid	Illiquid	14.00
922	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	Illiquid	Illiquid	14.00
923	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	Illiquid	Illiquid	14.00
924	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	Illiquid	Illiquid	14.00
925	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	Illiquid	Illiquid	14.00
926	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	Illiquid	Illiquid	14.00
927	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	Illiquid	Illiquid	14.00
928	IN001042C042	GS15OCT2042C	0.00	15-Oct-42	Illiquid	Illiquid	14.00
929	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	Illiquid	Illiquid	14.00
930	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	Illiquid	Illiquid	14.00
931	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	Illiquid	Illiquid	14.00
932	IN001142C032	GS18NOV2042C	0.00	18-Nov-42	Illiquid	Illiquid	14.00
933	IN001142C024	GS25NOV2042C	0.00	25-Nov-42	Illiquid	Illiquid	14.00
934	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	Illiquid	Illiquid	14.00
935	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	Illiquid	Illiquid	14.00
936	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	Illiquid	Illiquid	14.00
937	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	Illiquid	Illiquid	14.00
938	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	Illiquid	Illiquid	14.00
939	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	Illiquid	Illiquid	14.00
940	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	Illiquid	Illiquid	14.00
941	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	Illiquid	9.00
942	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	Illiquid	Illiquid	14.00
943	IN001242P016	8.3%%GS31DEC2042P	0.00	31-Dec-42	Illiquid	Illiquid	14.00
944	IN000143C015	GS19JAN2043C	0.00	19-Jan-43	Illiquid	Illiquid	14.00
945	IN000243C021	GS05FEB2043C	0.00	05-Feb-43	Illiquid	Illiquid	14.00
946	IN000243C039	GS18FEB2043C	0.00	18-Feb-43	Illiquid	Illiquid	14.00
947	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	Illiquid	Illiquid	14.00
948	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	Illiquid	Illiquid	14.00
949	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	Illiquid	Illiquid	14.00
950	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	Illiquid	Illiquid	14.00
951	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	Illiquid	Illiquid	14.00
952	IN000443C027	GS10APR2043C	0.00	10-Apr-43	Illiquid	Illiquid	14.00
953	IN000443C043	GS15APR2043C	0.00	15-Apr-43	Illiquid	Illiquid	14.00
954	IN000443C035	GS22APR2043C	0.00	22-Apr-43	Illiquid	Illiquid	14.00
955	IN000443C019	GS26APR2043C	0.00	26-Apr-43	Illiquid	Illiquid	14.00
956	IN000543C016	GS06MAY2043C	0.00	06-May-43	Illiquid	Illiquid	14.00
957	IN000543C032	GS18MAY2043C	0.00	18-May-43	Illiquid	Illiquid	14.00
958	IN000543C024	GS25MAY2043C	0.00	25-May-43	Illiquid	Illiquid	14.00
959	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	Illiquid	Illiquid	14.00
960	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	Illiquid	Illiquid	14.00
961	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	Illiquid	Illiquid	14.00
962	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	Illiquid	Illiquid	14.00
963	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	Illiquid	9.00
964	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	Illiquid	Illiquid	14.00
965	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	Illiquid	Illiquid	14.00
966	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	Illiquid	Illiquid	14.00
967	IN000743C012	GS19JUL2043C	0.00	19-Jul-43	Illiquid	Illiquid	14.00
968	IN000843C028	GS05AUG2043C	0.00	05-Aug-43	Illiquid	Illiquid	14.00
969	IN000843C036	GS18AUG2043C	0.00	18-Aug-43	Illiquid	Illiquid	14.00
970	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	Illiquid	Illiquid	14.00
971	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	Illiquid	Illiquid	14.00
972	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	Illiquid	Illiquid	14.00
973	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	Illiquid	Illiquid	14.00
974	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	Illiquid	Illiquid	14.00
975	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	Illiquid	Illiquid	14.00
976	IN001043C040	GS15OCT2043C	0.00	15-Oct-43	Illiquid	Illiquid	14.00
977	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	Illiquid	Illiquid	14.00
978	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	Illiquid	Illiquid	14.00
979	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	Illiquid	Illiquid	14.00
980	IN001143C030	GS18NOV2043C	0.00	18-Nov-43	Illiquid	Illiquid	14.00
981	IN001143C022	GS25NOV2043C	0.00	25-Nov-43	Illiquid	Illiquid	14.00
982	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	Illiquid	Illiquid	14.00
983	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	Illiquid	Illiquid	14.00
984	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	Illiquid	Illiquid	14.00
985	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	Illiquid	Illiquid	14.00
986	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	Illiquid	Illiquid	14.00
987	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
988	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	Illiquid	9.00
989	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	Illiquid	Illiquid	14.00
990	IN001243P014	9.23%%GS23DEC2043P	0.00	23-Dec-43	Illiquid	Illiquid	14.00
991	IN000144C013	GS19JAN2044C	0.00	19-Jan-44	Illiquid	Illiquid	14.00
992	IN000244C029	GS05FEB2044C	0.00	05-Feb-44	Illiquid	Illiquid	14.00
993	IN000244C037	GS18FEB2044C	0.00	18-Feb-44	Illiquid	Illiquid	14.00
994	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	Illiquid	Illiquid	14.00
995	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	Illiquid	Illiquid	14.00
996	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	Illiquid	Illiquid	14.00
997	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	Illiquid	Illiquid	14.00
998	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	Illiquid	Illiquid	14.00
999	IN000444C025	GS10APR2044C	0.00	10-Apr-44	Illiquid	Illiquid	14.00
1000	IN000444C041	GS15APR2044C	0.00	15-Apr-44	Illiquid	Illiquid	14.00
1001	IN000444C033	GS22APR2044C	0.00	22-Apr-44	Illiquid	Illiquid	14.00
1002	IN000444C017	GS26APR2044C	0.00	26-Apr-44	Illiquid	Illiquid	14.00
1003	IN000544C014	GS06MAY2044C	0.00	06-May-44	Illiquid	Illiquid	14.00
1004	IN000544C030	GS18MAY2044C	0.00	18-May-44	Illiquid	Illiquid	14.00
1005	IN000544C022	GS25MAY2044C	0.00	25-May-44	Illiquid	Illiquid	14.00
1006	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	Illiquid	Illiquid	14.00
1007	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	Illiquid	Illiquid	14.00
1008	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	Illiquid	Illiquid	14.00
1009	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	Illiquid	Illiquid	14.00
1010	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	Illiquid	Illiquid	14.00
1011	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	Illiquid	Illiquid	14.00
1012	IN000744C010	GS19JUL2044C	0.00	19-Jul-44	Illiquid	Illiquid	14.00
1013	IN000844C026	GS05AUG2044C	0.00	05-Aug-44	Illiquid	Illiquid	14.00
1014	IN000844C034	GS18AUG2044C	0.00	18-Aug-44	Illiquid	Illiquid	14.00
1015	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	Illiquid	Illiquid	14.00
1016	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	Illiquid	Illiquid	14.00
1017	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	Illiquid	Illiquid	14.00
1018	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	Illiquid	Illiquid	14.00
1019	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	Illiquid	Illiquid	14.00
1020	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	Illiquid	Illiquid	14.00
1021	IN001044C048	GS15OCT2044C	0.00	15-Oct-44	Illiquid	Illiquid	14.00
1022	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	Illiquid	Illiquid	14.00
1023	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	Illiquid	Illiquid	14.00
1024	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	Illiquid	Illiquid	14.00
1025	IN001144C038	GS18NOV2044C	0.00	18-Nov-44	Illiquid	Illiquid	14.00
1026	IN001144C020	GS25NOV2044C	0.00	25-Nov-44	Illiquid	Illiquid	14.00
1027	IN0020140078	8.17% GS 2044 $	8.17	01-Dec-44	Semi-Liquid	Illiquid *	9.00
1028	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	Illiquid	Illiquid	14.00
1029	IN001244P012	8.17%%GS01DEC2044P	0.00	01-Dec-44	Illiquid	Illiquid	14.00
1030	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	Illiquid	Illiquid	14.00
1031	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	Illiquid	Illiquid	14.00
1032	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	Illiquid	Illiquid	14.00
1033	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	Illiquid	Illiquid	14.00
1034	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	Illiquid	Illiquid	14.00
1035	IN000145C010	GS19JAN2045C	0.00	19-Jan-45	Illiquid	Illiquid	14.00
1036	IN000245C026	GS05FEB2045C	0.00	05-Feb-45	Illiquid	Illiquid	14.00
1037	IN000245C034	GS18FEB2045C	0.00	18-Feb-45	Illiquid	Illiquid	14.00
1038	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	Illiquid	Illiquid	14.00
1039	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	Illiquid	Illiquid	14.00
1040	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	Illiquid	Illiquid	14.00
1041	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	Illiquid	Illiquid	14.00
1042	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	Illiquid	Illiquid	14.00
1043	IN000445C022	GS10APR2045C	0.00	10-Apr-45	Illiquid	Illiquid	14.00
1044	IN000445C048	GS15APR2045C	0.00	15-Apr-45	Illiquid	Illiquid	14.00
1045	IN000445C030	GS22APR2045C	0.00	22-Apr-45	Illiquid	Illiquid	14.00
1046	IN000445C014	GS26APR2045C	0.00	26-Apr-45	Illiquid	Illiquid	14.00
1047	IN000545C011	GS06MAY2045C	0.00	06-May-45	Illiquid	Illiquid	14.00
1048	IN000545C037	GS18MAY2045C	0.00	18-May-45	Illiquid	Illiquid	14.00
1049	IN000545C029	GS25MAY2045C	0.00	25-May-45	Illiquid	Illiquid	14.00
1050	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	Illiquid	Illiquid	14.00
1051	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	Illiquid	Illiquid	14.00
1052	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	Illiquid	Illiquid	14.00
1053	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	Illiquid	Illiquid	14.00
1054	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	Illiquid	Illiquid	14.00
1055	IN0020150044	8.13% GS 2045 $	8.13	22-Jun-45	Semi-Liquid	Illiquid *	9.00
1056	IN000745C017	GS19JUL2045C	0.00	19-Jul-45	Illiquid	Illiquid	14.00
1057	IN000845C023	GS05AUG2045C	0.00	05-Aug-45	Illiquid	Illiquid	14.00
1058	IN000845C031	GS18AUG2045C	0.00	18-Aug-45	Illiquid	Illiquid	14.00
1059	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	Illiquid	Illiquid	14.00
1060	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	Illiquid	Illiquid	14.00
1061	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	Illiquid	Illiquid	14.00
1062	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	Illiquid	Illiquid	14.00
1063	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	Illiquid	Illiquid	14.00
1064	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	Illiquid	Illiquid	14.00
1065	IN001045C045	GS15OCT2045C	0.00	15-Oct-45	Illiquid	Illiquid	14.00
1066	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	Illiquid	Illiquid	14.00
1067	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	Illiquid	Illiquid	14.00
1068	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	Illiquid	Illiquid	14.00
1069	IN001145C035	GS18NOV2045C	0.00	18-Nov-45	Illiquid	Illiquid	14.00
1070	IN001145C027	GS25NOV2045C	0.00	25-Nov-45	Illiquid	Illiquid	14.00
1071	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1072	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	Illiquid	Illiquid	14.00
1073	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	Illiquid	Illiquid	14.00
1074	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	Illiquid	Illiquid	14.00
1075	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	Illiquid	Illiquid	14.00
1076	IN000146C018	GS19JAN2046C	0.00	19-Jan-46	Illiquid	Illiquid	14.00
1077	IN000246C024	GS05FEB2046C	0.00	05-Feb-46	Illiquid	Illiquid	14.00
1078	IN000246C032	GS18FEB2046C	0.00	18-Feb-46	Illiquid	Illiquid	14.00
1079	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	Illiquid	Illiquid	14.00
1080	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	Illiquid	Illiquid	14.00
1081	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	Illiquid	Illiquid	14.00
1082	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	Illiquid	Illiquid	14.00
1083	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	Illiquid	Illiquid	14.00
1084	IN000446C020	GS10APR2046C	0.00	10-Apr-46	Illiquid	Illiquid	14.00
1085	IN000446C046	GS15APR2046C	0.00	15-Apr-46	Illiquid	Illiquid	14.00
1086	IN000446C038	GS22APR2046C	0.00	22-Apr-46	Illiquid	Illiquid	14.00
1087	IN000446C012	GS26APR2046C	0.00	26-Apr-46	Illiquid	Illiquid	14.00
1088	IN000546C019	GS06MAY2046C	0.00	06-May-46	Illiquid	Illiquid	14.00
1089	IN000546C035	GS18MAY2046C	0.00	18-May-46	Illiquid	Illiquid	14.00
1090	IN000546C027	GS25MAY2046C	0.00	25-May-46	Illiquid	Illiquid	14.00
1091	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	Illiquid	Illiquid	14.00
1092	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	Illiquid	Illiquid	14.00
1093	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	Illiquid	Illiquid	14.00
1094	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	Illiquid	Illiquid	14.00
1095	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	Illiquid	Illiquid	14.00
1096	IN000746C015	GS19JUL2046C	0.00	19-Jul-46	Illiquid	Illiquid	14.00
1097	IN000846C021	GS05AUG2046C	0.00	05-Aug-46	Illiquid	Illiquid	14.00
1098	IN000846C039	GS18AUG2046C	0.00	18-Aug-46	Illiquid	Illiquid	14.00
1099	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	Illiquid	Illiquid	14.00
1100	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	Illiquid	Illiquid	14.00
1101	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	Illiquid	Illiquid	14.00
1102	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	Illiquid	Illiquid	14.00
1103	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	Illiquid	Illiquid	14.00
1104	IN0020160068	7.06% GS 2046 $	7.06	10-Oct-46	Illiquid	Illiquid	9.00
1105	IN001046C027	GS10OCT2046C $	0.00	10-Oct-46	Illiquid	Illiquid	14.00
1106	IN001046P011	7.06%%GS10OCT2046P $	0.00	10-Oct-46	Illiquid	Illiquid	14.00
1107	IN001046C043	GS15OCT2046C $	0.00	15-Oct-46	Illiquid	Illiquid	14.00
1108	IN001046C035	GS22OCT2046C $	0.00	22-Oct-46	Illiquid	Illiquid	14.00
1109	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	Illiquid	Illiquid	28.00
1110	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	Illiquid	Illiquid	28.00
1111	IN001146C033	GS18NOV2046C	0.00	18-Nov-46	Illiquid	Illiquid	28.00
1112	IN001146C025	GS25NOV2046C	0.00	25-Nov-46	Illiquid	Illiquid	28.00
1113	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	Illiquid	Illiquid	28.00
1114	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	Illiquid	Illiquid	28.00
1115	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	Illiquid	Illiquid	28.00
1116	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	Illiquid	Illiquid	28.00
1117	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	Illiquid	Illiquid	28.00
1118	IN000147C016	GS19JAN2047C	0.00	19-Jan-47	Illiquid	Illiquid	28.00
1119	IN000247C022	GS05FEB2047C	0.00	05-Feb-47	Illiquid	Illiquid	28.00
1120	IN000247C030	GS18FEB2047C	0.00	18-Feb-47	Illiquid	Illiquid	28.00
1121	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	Illiquid	Illiquid	28.00
1122	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	Illiquid	Illiquid	28.00
1123	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	Illiquid	Illiquid	28.00
1124	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	Illiquid	Illiquid	28.00
1125	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	Illiquid	Illiquid	28.00
1126	IN000447C036	GS15APR2047C	0.00	15-Apr-47	Illiquid	Illiquid	28.00
1127	IN000447C028	GS22APR2047C	0.00	22-Apr-47	Illiquid	Illiquid	28.00
1128	IN000447C010	GS26APR2047C	0.00	26-Apr-47	Illiquid	Illiquid	28.00
1129	IN000547C017	GS06MAY2047C	0.00	06-May-47	Illiquid	Illiquid	28.00
1130	IN000547C033	GS18MAY2047C	0.00	18-May-47	Illiquid	Illiquid	28.00
1131	IN000547C025	GS25MAY2047C	0.00	25-May-47	Illiquid	Illiquid	28.00
1132	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	Illiquid	Illiquid	28.00
1133	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	Illiquid	Illiquid	28.00
1134	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	Illiquid	Illiquid	28.00
1135	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	Illiquid	Illiquid	28.00
1136	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	Illiquid	Illiquid	28.00
1137	IN000747C013	GS19JUL2047C	0.00	19-Jul-47	Illiquid	Illiquid	28.00
1138	IN000847C029	GS05AUG2047C	0.00	05-Aug-47	Illiquid	Illiquid	28.00
1139	IN000847C037	GS18AUG2047C	0.00	18-Aug-47	Illiquid	Illiquid	28.00
1140	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	Illiquid	Illiquid	28.00
1141	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	Illiquid	Illiquid	28.00
1142	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	Illiquid	Illiquid	28.00
1143	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	Illiquid	Illiquid	28.00
1144	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	Illiquid	Illiquid	28.00
1145	IN001047C033	GS15OCT2047C	0.00	15-Oct-47	Illiquid	Illiquid	28.00
1146	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	Illiquid	Illiquid	28.00
1147	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	Illiquid	Illiquid	28.00
1148	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	Illiquid	Illiquid	28.00
1149	IN001147C031	GS18NOV2047C	0.00	18-Nov-47	Illiquid	Illiquid	28.00
1150	IN001147C023	GS25NOV2047C	0.00	25-Nov-47	Illiquid	Illiquid	28.00
1151	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	Illiquid	Illiquid	28.00
1152	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	Illiquid	Illiquid	28.00
1153	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	Illiquid	Illiquid	28.00
1154	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	Illiquid	Illiquid	28.00
1155	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1156	IN000148C014	GS19JAN2048C	0.00	19-Jan-48	Illiquid	Illiquid	28.00
1157	IN000248C020	GS05FEB2048C	0.00	05-Feb-48	Illiquid	Illiquid	28.00
1158	IN000248C038	GS18FEB2048C	0.00	18-Feb-48	Illiquid	Illiquid	28.00
1159	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	Illiquid	Illiquid	28.00
1160	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	Illiquid	Illiquid	28.00
1161	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	Illiquid	Illiquid	28.00
1162	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	Illiquid	Illiquid	28.00
1163	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	Illiquid	Illiquid	28.00
1164	IN000448C034	GS15APR2048C	0.00	15-Apr-48	Illiquid	Illiquid	28.00
1165	IN000448C026	GS22APR2048C	0.00	22-Apr-48	Illiquid	Illiquid	28.00
1166	IN000448C018	GS26APR2048C	0.00	26-Apr-48	Illiquid	Illiquid	28.00
1167	IN000548C015	GS06MAY2048C	0.00	06-May-48	Illiquid	Illiquid	28.00
1168	IN000548C031	GS18MAY2048C	0.00	18-May-48	Illiquid	Illiquid	28.00
1169	IN000548C023	GS25MAY2048C	0.00	25-May-48	Illiquid	Illiquid	28.00
1170	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	Illiquid	Illiquid	28.00
1171	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	Illiquid	Illiquid	28.00
1172	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	Illiquid	Illiquid	28.00
1173	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	Illiquid	Illiquid	28.00
1174	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	Illiquid	Illiquid	28.00
1175	IN000748C011	GS19JUL2048C	0.00	19-Jul-48	Illiquid	Illiquid	28.00
1176	IN000848C027	GS05AUG2048C	0.00	05-Aug-48	Illiquid	Illiquid	28.00
1177	IN000848C035	GS18AUG2048C	0.00	18-Aug-48	Illiquid	Illiquid	28.00
1178	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	Illiquid	Illiquid	28.00
1179	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	Illiquid	Illiquid	28.00
1180	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	Illiquid	Illiquid	28.00
1181	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	Illiquid	Illiquid	28.00
1182	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	Illiquid	Illiquid	28.00
1183	IN001048C031	GS15OCT2048C	0.00	15-Oct-48	Illiquid	Illiquid	28.00
1184	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	Illiquid	Illiquid	28.00
1185	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	Illiquid	Illiquid	28.00
1186	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	Illiquid	Illiquid	28.00
1187	IN001148C039	GS18NOV2048C	0.00	18-Nov-48	Illiquid	Illiquid	28.00
1188	IN001148C021	GS25NOV2048C	0.00	25-Nov-48	Illiquid	Illiquid	28.00
1189	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	Illiquid	Illiquid	28.00
1190	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	Illiquid	Illiquid	28.00
1191	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	Illiquid	Illiquid	28.00
1192	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	Illiquid	Illiquid	28.00
1193	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	Illiquid	Illiquid	28.00
1194	IN000149C012	GS19JAN2049C	0.00	19-Jan-49	Illiquid	Illiquid	28.00
1195	IN000249C028	GS05FEB2049C	0.00	05-Feb-49	Illiquid	Illiquid	28.00
1196	IN000249C036	GS18FEB2049C	0.00	18-Feb-49	Illiquid	Illiquid	28.00
1197	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	Illiquid	Illiquid	28.00
1198	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	Illiquid	Illiquid	28.00
1199	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	Illiquid	Illiquid	28.00
1200	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	Illiquid	Illiquid	28.00
1201	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	Illiquid	Illiquid	28.00
1202	IN000449C032	GS15APR2049C	0.00	15-Apr-49	Illiquid	Illiquid	28.00
1203	IN000449C024	GS22APR2049C	0.00	22-Apr-49	Illiquid	Illiquid	28.00
1204	IN000449C016	GS26APR2049C	0.00	26-Apr-49	Illiquid	Illiquid	28.00
1205	IN000549C013	GS06MAY2049C	0.00	06-May-49	Illiquid	Illiquid	28.00
1206	IN000549C039	GS18MAY2049C	0.00	18-May-49	Illiquid	Illiquid	28.00
1207	IN000549C021	GS25MAY2049C	0.00	25-May-49	Illiquid	Illiquid	28.00
1208	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	Illiquid	Illiquid	28.00
1209	IN0020190032	7.72% GS 2049 $	7.72	15-Jun-49	Semi-Liquid	Illiquid *	10.00
1210	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1211	IN000649P013	7.72%%GS15JUN2049P	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1212	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	Illiquid	Illiquid	28.00
1213	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	Illiquid	Illiquid	28.00
1214	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	Illiquid	Illiquid	28.00
1215	IN000749C019	GS19JUL2049C	0.00	19-Jul-49	Illiquid	Illiquid	28.00
1216	IN000849C025	GS05AUG2049C	0.00	05-Aug-49	Illiquid	Illiquid	28.00
1217	IN000849C033	GS18AUG2049C	0.00	18-Aug-49	Illiquid	Illiquid	28.00
1218	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	Illiquid	Illiquid	28.00
1219	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	Illiquid	Illiquid	28.00
1220	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	Illiquid	Illiquid	28.00
1221	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	Illiquid	Illiquid	28.00
1222	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	Illiquid	Illiquid	28.00
1223	IN001049C039	GS15OCT2049C	0.00	15-Oct-49	Illiquid	Illiquid	28.00
1224	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	Illiquid	Illiquid	28.00
1225	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	Illiquid	Illiquid	28.00
1226	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	Illiquid	Illiquid	28.00
1227	IN001149C037	GS18NOV2049C	0.00	18-Nov-49	Illiquid	Illiquid	28.00
1228	IN001149C029	GS25NOV2049C	0.00	25-Nov-49	Illiquid	Illiquid	28.00
1229	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	Illiquid	Illiquid	28.00
1230	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	Illiquid	Illiquid	28.00
1231	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	Illiquid	Illiquid	28.00
1232	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	Illiquid	Illiquid	28.00
1233	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	Illiquid	Illiquid	28.00
1234	IN000150C010	GS19JAN2050C	0.00	19-Jan-50	Illiquid	Illiquid	28.00
1235	IN000250C026	GS05FEB2050C	0.00	05-Feb-50	Illiquid	Illiquid	28.00
1236	IN000250C034	GS18FEB2050C	0.00	18-Feb-50	Illiquid	Illiquid	28.00
1237	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	Illiquid	Illiquid	28.00
1238	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	Illiquid	Illiquid	28.00
1239	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1240	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	Illiquid	Illiquid	28.00
1241	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	Illiquid	Illiquid	28.00
1242	IN000450C030	GS15APR2050C	0.00	15-Apr-50	Illiquid	Illiquid	28.00
1243	IN000450C022	GS22APR2050C	0.00	22-Apr-50	Illiquid	Illiquid	28.00
1244	IN000450C014	GS26APR2050C	0.00	26-Apr-50	Illiquid	Illiquid	28.00
1245	IN000550C011	GS06MAY2050C	0.00	06-May-50	Illiquid	Illiquid	28.00
1246	IN000550C037	GS18MAY2050C	0.00	18-May-50	Illiquid	Illiquid	28.00
1247	IN000550C029	GS25MAY2050C	0.00	25-May-50	Illiquid	Illiquid	28.00
1248	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	Illiquid	Illiquid	28.00
1249	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	Illiquid	Illiquid	28.00
1250	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	Illiquid	Illiquid	28.00
1251	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	Illiquid	Illiquid	28.00
1252	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	Illiquid	Illiquid	28.00
1253	IN000750C017	GS19JUL2050C	0.00	19-Jul-50	Illiquid	Illiquid	28.00
1254	IN000850C023	GS05AUG2050C	0.00	05-Aug-50	Illiquid	Illiquid	28.00
1255	IN000850C031	GS18AUG2050C	0.00	18-Aug-50	Illiquid	Illiquid	28.00
1256	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	Illiquid	Illiquid	28.00
1257	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	Illiquid	Illiquid	28.00
1258	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	Illiquid	Illiquid	28.00
1259	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	Illiquid	Illiquid	28.00
1260	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Illiquid	Illiquid	10.00
1261	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1262	IN000950P015	7.16%%GS20SEP2050P	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1263	IN001050C037	GS15OCT2050C	0.00	15-Oct-50	Illiquid	Illiquid	28.00
1264	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	Illiquid	Illiquid	28.00
1265	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	Illiquid	Illiquid	28.00
1266	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	Illiquid	Illiquid	28.00
1267	IN001150C035	GS18NOV2050C	0.00	18-Nov-50	Illiquid	Illiquid	28.00
1268	IN001150C027	GS25NOV2050C	0.00	25-Nov-50	Illiquid	Illiquid	28.00
1269	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	Illiquid	Illiquid	28.00
1270	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	Illiquid	Illiquid	28.00
1271	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	Illiquid	Illiquid	28.00
1272	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	Illiquid	Illiquid	10.00
1273	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1274	IN001250P019	6.67%%GS17DEC2050P	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1275	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	Illiquid	Illiquid	28.00
1276	IN000151C018	GS19JAN2051C	0.00	19-Jan-51	Illiquid	Illiquid	28.00
1277	IN000251C024	GS05FEB2051C	0.00	05-Feb-51	Illiquid	Illiquid	28.00
1278	IN000251C032	GS18FEB2051C	0.00	18-Feb-51	Illiquid	Illiquid	28.00
1279	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	Illiquid	Illiquid	28.00
1280	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	Illiquid	Illiquid	28.00
1281	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	Illiquid	Illiquid	28.00
1282	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	Illiquid	Illiquid	28.00
1283	IN000451C038	GS15APR2051C	0.00	15-Apr-51	Illiquid	Illiquid	28.00
1284	IN000451C020	GS22APR2051C	0.00	22-Apr-51	Illiquid	Illiquid	28.00
1285	IN000451C012	GS26APR2051C	0.00	26-Apr-51	Illiquid	Illiquid	28.00
1286	IN000551C019	GS06MAY2051C	0.00	06-May-51	Illiquid	Illiquid	28.00
1287	IN000551C035	GS18MAY2051C	0.00	18-May-51	Illiquid	Illiquid	28.00
1288	IN000551C027	GS25MAY2051C	0.00	25-May-51	Illiquid	Illiquid	28.00
1289	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	Illiquid	Illiquid	28.00
1290	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	Illiquid	Illiquid	28.00
1291	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	Illiquid	Illiquid	28.00
1292	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	Illiquid	Illiquid	28.00
1293	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	Illiquid	Illiquid	28.00
1294	IN000751C015	GS19JUL2051C	0.00	19-Jul-51	Illiquid	Illiquid	28.00
1295	IN000851C021	GS05AUG2051C	0.00	05-Aug-51	Illiquid	Illiquid	28.00
1296	IN000851C039	GS18AUG2051C	0.00	18-Aug-51	Illiquid	Illiquid	28.00
1297	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	Illiquid	Illiquid	28.00
1298	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	Illiquid	Illiquid	28.00
1299	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	Illiquid	Illiquid	28.00
1300	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	Illiquid	Illiquid	28.00
1301	IN001051C035	GS15OCT2051C	0.00	15-Oct-51	Illiquid	Illiquid	28.00
1302	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	Illiquid	Illiquid	28.00
1303	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	Illiquid	Illiquid	28.00
1304	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	Illiquid	Illiquid	28.00
1305	IN001151C033	GS18NOV2051C	0.00	18-Nov-51	Illiquid	Illiquid	28.00
1306	IN001151C025	GS25NOV2051C	0.00	25-Nov-51	Illiquid	Illiquid	28.00
1307	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Illiquid	Illiquid	10.00
1308	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	Illiquid	Illiquid	28.00
1309	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Illiquid	Illiquid	10.00
1310	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1311	IN001251P017	6.99%%GS15DEC2051P	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1312	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	Illiquid	Illiquid	28.00
1313	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	Illiquid	Illiquid	28.00
1314	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	Illiquid	Illiquid	28.00
1315	IN000152C016	GS19JAN2052C	0.00	19-Jan-52	Illiquid	Illiquid	28.00
1316	IN000252C022	GS05FEB2052C	0.00	05-Feb-52	Illiquid	Illiquid	28.00
1317	IN000252C030	GS18FEB2052C	0.00	18-Feb-52	Illiquid	Illiquid	28.00
1318	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	Illiquid	Illiquid	28.00
1319	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	Illiquid	Illiquid	28.00
1320	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	Illiquid	Illiquid	28.00
1321	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	Illiquid	Illiquid	28.00
1322	IN000452C036	GS15APR2052C	0.00	15-Apr-52	Illiquid	Illiquid	28.00
1323	IN000452C028	GS22APR2052C	0.00	22-Apr-52	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1324	IN000452C010	GS26APR2052C	0.00	26-Apr-52	Illiquid	Illiquid	28.00
1325	IN000552C017	GS06MAY2052C	0.00	06-May-52	Illiquid	Illiquid	28.00
1326	IN000552C033	GS18MAY2052C	0.00	18-May-52	Illiquid	Illiquid	28.00
1327	IN000552C025	GS25MAY2052C	0.00	25-May-52	Illiquid	Illiquid	28.00
1328	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	Illiquid	Illiquid	28.00
1329	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	Illiquid	Illiquid	28.00
1330	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	Illiquid	Illiquid	28.00
1331	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	Illiquid	Illiquid	28.00
1332	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	Illiquid	Illiquid	28.00
1333	IN000752C013	GS19JUL2052C	0.00	19-Jul-52	Illiquid	Illiquid	28.00
1334	IN000852C029	GS05AUG2052C	0.00	05-Aug-52	Illiquid	Illiquid	28.00
1335	IN000852C037	GS18AUG2052C	0.00	18-Aug-52	Illiquid	Illiquid	28.00
1336	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	Illiquid	Illiquid	28.00
1337	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Semi-Liquid	Semi-Liquid	8.00
1338	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	Illiquid	Illiquid	28.00
1339	IN000952P011	7.36%%GS12SEP2052P	0.00	12-Sep-52	Illiquid	Illiquid	28.00
1340	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	Illiquid	Illiquid	28.00
1341	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	Illiquid	Illiquid	28.00
1342	IN001052C033	GS15OCT2052C	0.00	15-Oct-52	Illiquid	Illiquid	28.00
1343	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	Illiquid	Illiquid	28.00
1344	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	Illiquid	Illiquid	28.00
1345	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	Illiquid	Illiquid	28.00
1346	IN001152C031	GS18NOV2052C	0.00	18-Nov-52	Illiquid	Illiquid	28.00
1347	IN001152C023	GS25NOV2052C	0.00	25-Nov-52	Illiquid	Illiquid	28.00
1348	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	Illiquid	Illiquid	28.00
1349	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	Illiquid	Illiquid	28.00
1350	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	Illiquid	Illiquid	28.00
1351	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	Illiquid	Illiquid	28.00
1352	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	Illiquid	Illiquid	28.00
1353	IN000153C014	GS19JAN2053C	0.00	19-Jan-53	Illiquid	Illiquid	28.00
1354	IN000253C020	GS05FEB2053C	0.00	05-Feb-53	Illiquid	Illiquid	28.00
1355	IN000253C038	GS18FEB2053C	0.00	18-Feb-53	Illiquid	Illiquid	28.00
1356	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	Illiquid	Illiquid	28.00
1357	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	Illiquid	Illiquid	28.00
1358	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	Illiquid	Illiquid	28.00
1359	IN000453C034	GS15APR2053C	0.00	15-Apr-53	Illiquid	Illiquid	28.00
1360	IN000453C026	GS22APR2053C	0.00	22-Apr-53	Illiquid	Illiquid	28.00
1361	IN000453C018	GS26APR2053C	0.00	26-Apr-53	Illiquid	Illiquid	28.00
1362	IN000553C015	GS06MAY2053C	0.00	06-May-53	Illiquid	Illiquid	28.00
1363	IN000553C031	GS18MAY2053C	0.00	18-May-53	Illiquid	Illiquid	28.00
1364	IN000553C023	GS25MAY2053C	0.00	25-May-53	Illiquid	Illiquid	28.00
1365	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	Illiquid	Illiquid	28.00
1366	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	Illiquid	Illiquid	28.00
1367	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	Illiquid	Illiquid	28.00
1368	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	Illiquid	Illiquid	28.00
1369	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Liquid	Semi-Liquid	8.00
1370	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1371	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1372	IN000753C011	GS19JUL2053C	0.00	19-Jul-53	Illiquid	Illiquid	28.00
1373	IN000853C027	GS05AUG2053C	0.00	05-Aug-53	Illiquid	Illiquid	28.00
1374	IN000853C035	GS18AUG2053C	0.00	18-Aug-53	Illiquid	Illiquid	28.00
1375	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	Illiquid	Illiquid	28.00
1376	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	Illiquid	Illiquid	28.00
1377	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	Illiquid	Illiquid	28.00
1378	IN001053C031	GS15OCT2053C	0.00	15-Oct-53	Illiquid	Illiquid	28.00
1379	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	Illiquid	Illiquid	28.00
1380	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	Illiquid	Illiquid	28.00
1381	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	Illiquid	Illiquid	28.00
1382	IN001153C039	GS18NOV2053C	0.00	18-Nov-53	Illiquid	Illiquid	28.00
1383	IN001153C021	GS25NOV2053C	0.00	25-Nov-53	Illiquid	Illiquid	28.00
1384	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	Illiquid	Illiquid	28.00
1385	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	Illiquid	Illiquid	28.00
1386	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	Illiquid	Illiquid	28.00
1387	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	Illiquid	Illiquid	28.00
1388	IN000154C012	GS19JAN2054C	0.00	19-Jan-54	Illiquid	Illiquid	28.00
1389	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	Illiquid	Illiquid	10.00
1390	IN000254C028	GS05FEB2054C	0.00	05-Feb-54	Illiquid	Illiquid	28.00
1391	IN000254C036	GS18FEB2054C	0.00	18-Feb-54	Illiquid	Illiquid	28.00
1392	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	Illiquid	Illiquid	28.00
1393	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	Illiquid	Illiquid	28.00
1394	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	Illiquid	Illiquid	28.00
1395	IN000454C032	GS15APR2054C	0.00	15-Apr-54	Illiquid	Illiquid	28.00
1396	IN000454C024	GS22APR2054C	0.00	22-Apr-54	Illiquid	Illiquid	28.00
1397	IN000454C016	GS26APR2054C	0.00	26-Apr-54	Illiquid	Illiquid	28.00
1398	IN000554C013	GS06MAY2054C	0.00	06-May-54	Illiquid	Illiquid	28.00
1399	IN000554C039	GS18MAY2054C	0.00	18-May-54	Illiquid	Illiquid	28.00
1400	IN000554C021	GS25MAY2054C	0.00	25-May-54	Illiquid	Illiquid	28.00
1401	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	Illiquid	Illiquid	28.00
1402	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	Illiquid	Illiquid	28.00
1403	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	Illiquid	Illiquid	28.00
1404	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	Illiquid	Illiquid	28.00
1405	IN000754C019	GS19JUL2054C	0.00	19-Jul-54	Illiquid	Illiquid	28.00
1406	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	Semi-Liquid	Semi-Liquid	8.00
1407	IN000854C025	GS05AUG2054C	0.00	05-Aug-54	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1408	IN000854P019	7.09%GS05AUG2054P	0.00	05-Aug-54	Illiquid	Illiquid	28.00
1409	IN000854C033	GS18AUG2054C	0.00	18-Aug-54	Illiquid	Illiquid	28.00
1410	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	Illiquid	Illiquid	28.00
1411	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	Illiquid	Illiquid	28.00
1412	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	Illiquid	Illiquid	28.00
1413	IN001054C039	GS15OCT2054C	0.00	15-Oct-54	Illiquid	Illiquid	28.00
1414	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	Illiquid	Illiquid	28.00
1415	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	Illiquid	Illiquid	28.00
1416	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	Illiquid	Illiquid	28.00
1417	IN001154C037	GS18NOV2054C	0.00	18-Nov-54	Illiquid	Illiquid	28.00
1418	IN001154C029	GS25NOV2054C	0.00	25-Nov-54	Illiquid	Illiquid	28.00
1419	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	Illiquid	Illiquid	28.00
1420	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	Illiquid	Illiquid	28.00
1421	IN0020240175	6.98% GOI SGrB 2054	6.98	16-Dec-54	Illiquid	Illiquid	10.00
1422	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	Illiquid	Illiquid	28.00
1423	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	Illiquid	Illiquid	28.00
1424	IN000155C019	GS19JAN2055C	0.00	19-Jan-55	Illiquid	Illiquid	28.00
1425	IN000255C025	GS18FEB2055C	0.00	18-Feb-55	Illiquid	Illiquid	28.00
1426	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	Illiquid	Illiquid	28.00
1427	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	Illiquid	Illiquid	28.00
1428	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	Illiquid	Illiquid	28.00
1429	IN000455C039	GS15APR2055C	0.00	15-Apr-55	Illiquid	Illiquid	28.00
1430	IN000455C021	GS22APR2055C	0.00	22-Apr-55	Illiquid	Illiquid	28.00
1431	IN000455C013	GS26APR2055C	0.00	26-Apr-55	Illiquid	Illiquid	28.00
1432	IN000555C010	GS06MAY2055C	0.00	06-May-55	Illiquid	Illiquid	28.00
1433	IN000555C036	GS18MAY2055C	0.00	18-May-55	Illiquid	Illiquid	28.00
1434	IN000555C028	GS25MAY2055C	0.00	25-May-55	Illiquid	Illiquid	28.00
1435	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	Illiquid	Illiquid	28.00
1436	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	Illiquid	Illiquid	28.00
1437	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	Illiquid	Illiquid	28.00
1438	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	Illiquid	Illiquid	28.00
1439	IN000755C016	GS19JUL2055C	0.00	19-Jul-55	Illiquid	Illiquid	28.00
1440	IN0020250075	7.24% GS 2055	7.24	18-Aug-55	Liquid	Liquid	5.00
1441	IN000855C022	GS18AUG2055C	0.00	18-Aug-55	Illiquid	Illiquid	28.00
1442	IN000855P016	7.24%GS18AUG2055P	0.00	18-Aug-55	Illiquid	Illiquid	28.00
1443	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	Illiquid	Illiquid	28.00
1444	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	Illiquid	Illiquid	28.00
1445	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	Illiquid	Illiquid	28.00
1446	IN001055C036	GS15OCT2055C	0.00	15-Oct-55	Illiquid	Illiquid	28.00
1447	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	Illiquid	Illiquid	28.00
1448	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	Illiquid	10.00
1449	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	Illiquid	Illiquid	28.00
1450	IN001055P012	7.72%%GS26OCT2055P	0.00	26-Oct-55	Illiquid	Illiquid	28.00
1451	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	Illiquid	Illiquid	28.00
1452	IN001155C034	GS18NOV2055C	0.00	18-Nov-55	Illiquid	Illiquid	28.00
1453	IN001155C026	GS25NOV2055C	0.00	25-Nov-55	Illiquid	Illiquid	28.00
1454	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	Illiquid	Illiquid	28.00
1455	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	Illiquid	Illiquid	28.00
1456	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	Illiquid	Illiquid	28.00
1457	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	Illiquid	Illiquid	28.00
1458	IN000156C017	GS19JAN2056C	0.00	19-Jan-56	Illiquid	Illiquid	28.00
1459	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	Illiquid	Illiquid	28.00
1460	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	Illiquid	Illiquid	28.00
1461	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	Illiquid	Illiquid	28.00
1462	IN000456C029	GS15APR2056C	0.00	15-Apr-56	Illiquid	Illiquid	28.00
1463	IN000456C011	GS22APR2056C	0.00	22-Apr-56	Illiquid	Illiquid	28.00
1464	IN0020260017	7.50% GOI SGrB 2056	7.50	27-Apr-56	Illiquid	Illiquid	10.00
1465	IN000556C018	GS06MAY2056C	0.00	06-May-56	Illiquid	Illiquid	28.00
1466	IN000556C034	GS18MAY2056C	0.00	18-May-56	Illiquid	Illiquid	28.00
1467	IN000556C026	GS25MAY2056C	0.00	25-May-56	Illiquid	Illiquid	28.00
1468	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	Illiquid	Illiquid	28.00
1469	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	Illiquid	Illiquid	28.00
1470	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	Illiquid	Illiquid	28.00
1471	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	Illiquid	Illiquid	28.00
1472	IN000756C014	GS19JUL2056C	0.00	19-Jul-56	Illiquid	Illiquid	28.00
1473	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	Illiquid	Illiquid	28.00
1474	IN0020260082	7.63% GS 2056	7.63	15-Sep-56	Liquid	Liquid	5.00
1475	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	Illiquid	Illiquid	28.00
1476	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	Illiquid	Illiquid	28.00
1477	IN001056C026	GS15OCT2056C	0.00	15-Oct-56	Illiquid	Illiquid	28.00
1478	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	Illiquid	Illiquid	28.00
1479	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	Illiquid	Illiquid	28.00
1480	IN001156C032	GS18NOV2056C	0.00	18-Nov-56	Illiquid	Illiquid	28.00
1481	IN001156C024	GS25NOV2056C	0.00	25-Nov-56	Illiquid	Illiquid	28.00
1482	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	Illiquid	Illiquid	28.00
1483	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	Illiquid	Illiquid	28.00
1484	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	Illiquid	Illiquid	28.00
1485	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	Illiquid	Illiquid	28.00
1486	IN000157C015	GS19JAN2057C	0.00	19-Jan-57	Illiquid	Illiquid	28.00
1487	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	Illiquid	Illiquid	28.00
1488	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	Illiquid	Illiquid	28.00
1489	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	Illiquid	Illiquid	28.00
1490	IN000457C027	GS15APR2057C	0.00	15-Apr-57	Illiquid	Illiquid	28.00
1491	IN000457C019	GS22APR2057C	0.00	22-Apr-57	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1492	IN000557C016	GS06MAY2057C	0.00	06-May-57	Illiquid	Illiquid	28.00
1493	IN000557C032	GS18MAY2057C	0.00	18-May-57	Illiquid	Illiquid	28.00
1494	IN000557C024	GS25MAY2057C	0.00	25-May-57	Illiquid	Illiquid	28.00
1495	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	Illiquid	Illiquid	28.00
1496	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	Illiquid	Illiquid	28.00
1497	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	Illiquid	Illiquid	28.00
1498	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	Illiquid	Illiquid	28.00
1499	IN000757C012	GS19JUL2057C	0.00	19-Jul-57	Illiquid	Illiquid	28.00
1500	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	Illiquid	Illiquid	28.00
1501	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	Illiquid	Illiquid	28.00
1502	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	Illiquid	Illiquid	28.00
1503	IN001057C024	GS15OCT2057C	0.00	15-Oct-57	Illiquid	Illiquid	28.00
1504	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	Illiquid	Illiquid	28.00
1505	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	Illiquid	Illiquid	28.00
1506	IN001157C030	GS18NOV2057C	0.00	18-Nov-57	Illiquid	Illiquid	28.00
1507	IN001157C022	GS25NOV2057C	0.00	25-Nov-57	Illiquid	Illiquid	28.00
1508	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	Illiquid	Illiquid	28.00
1509	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	Illiquid	Illiquid	28.00
1510	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	Illiquid	Illiquid	28.00
1511	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	Illiquid	Illiquid	28.00
1512	IN000158C013	GS19JAN2058C	0.00	19-Jan-58	Illiquid	Illiquid	28.00
1513	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	Illiquid	Illiquid	28.00
1514	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	Illiquid	Illiquid	28.00
1515	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	Illiquid	Illiquid	28.00
1516	IN000458C025	GS15APR2058C	0.00	15-Apr-58	Illiquid	Illiquid	28.00
1517	IN000458C017	GS22APR2058C	0.00	22-Apr-58	Illiquid	Illiquid	28.00
1518	IN000558C014	GS06MAY2058C	0.00	06-May-58	Illiquid	Illiquid	28.00
1519	IN000558C030	GS18MAY2058C	0.00	18-May-58	Illiquid	Illiquid	28.00
1520	IN000558C022	GS25MAY2058C	0.00	25-May-58	Illiquid	Illiquid	28.00
1521	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	Illiquid	Illiquid	28.00
1522	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	Illiquid	Illiquid	28.00
1523	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	Illiquid	Illiquid	28.00
1524	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	Illiquid	Illiquid	28.00
1525	IN000758C010	GS19JUL2058C	0.00	19-Jul-58	Illiquid	Illiquid	28.00
1526	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	Illiquid	Illiquid	28.00
1527	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	Illiquid	Illiquid	28.00
1528	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	Illiquid	Illiquid	28.00
1529	IN001058C022	GS15OCT2058C	0.00	15-Oct-58	Illiquid	Illiquid	28.00
1530	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	Illiquid	Illiquid	28.00
1531	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	Illiquid	Illiquid	28.00
1532	IN001158C038	GS18NOV2058C	0.00	18-Nov-58	Illiquid	Illiquid	28.00
1533	IN001158C020	GS25NOV2058C	0.00	25-Nov-58	Illiquid	Illiquid	28.00
1534	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	Illiquid	Illiquid	28.00
1535	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	Illiquid	Illiquid	28.00
1536	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	Illiquid	Illiquid	28.00
1537	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	Illiquid	Illiquid	28.00
1538	IN000159C011	GS19JAN2059C	0.00	19-Jan-59	Illiquid	Illiquid	28.00
1539	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	Illiquid	Illiquid	28.00
1540	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	Illiquid	Illiquid	28.00
1541	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	Illiquid	Illiquid	28.00
1542	IN000459C023	GS15APR2059C	0.00	15-Apr-59	Illiquid	Illiquid	28.00
1543	IN000459C015	GS22APR2059C	0.00	22-Apr-59	Illiquid	Illiquid	28.00
1544	IN000559C012	GS06MAY2059C	0.00	06-May-59	Illiquid	Illiquid	28.00
1545	IN000559C038	GS18MAY2059C	0.00	18-May-59	Illiquid	Illiquid	28.00
1546	IN000559C020	GS25MAY2059C	0.00	25-May-59	Illiquid	Illiquid	28.00
1547	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	Illiquid	Illiquid	28.00
1548	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	Illiquid	Illiquid	28.00
1549	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	Illiquid	Illiquid	28.00
1550	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	Illiquid	10.00
1551	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	Illiquid	Illiquid	28.00
1552	IN000659P012	7.63%%GS17JUN2059P	0.00	17-Jun-59	Illiquid	Illiquid	28.00
1553	IN000759C018	GS19JUL2059C	0.00	19-Jul-59	Illiquid	Illiquid	28.00
1554	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	Illiquid	Illiquid	28.00
1555	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	Illiquid	Illiquid	28.00
1556	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	Illiquid	Illiquid	28.00
1557	IN001059C020	GS15OCT2059C	0.00	15-Oct-59	Illiquid	Illiquid	28.00
1558	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	Illiquid	Illiquid	28.00
1559	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	Illiquid	Illiquid	28.00
1560	IN001159C036	GS18NOV2059C	0.00	18-Nov-59	Illiquid	Illiquid	28.00
1561	IN001159C028	GS25NOV2059C	0.00	25-Nov-59	Illiquid	Illiquid	28.00
1562	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	Illiquid	Illiquid	28.00
1563	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	Illiquid	Illiquid	28.00
1564	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	Illiquid	Illiquid	28.00
1565	IN000160C019	GS19JAN2060C	0.00	19-Jan-60	Illiquid	Illiquid	28.00
1566	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	Illiquid	Illiquid	28.00
1567	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	Illiquid	Illiquid	28.00
1568	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	Illiquid	Illiquid	28.00
1569	IN000460C021	GS15APR2060C	0.00	15-Apr-60	Illiquid	Illiquid	28.00
1570	IN000460C013	GS22APR2060C	0.00	22-Apr-60	Illiquid	Illiquid	28.00
1571	IN000560C010	GS06MAY2060C	0.00	06-May-60	Illiquid	Illiquid	28.00
1572	IN000560C036	GS18MAY2060C	0.00	18-May-60	Illiquid	Illiquid	28.00
1573	IN000560C028	GS25MAY2060C	0.00	25-May-60	Illiquid	Illiquid	28.00
1574	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	Illiquid	Illiquid	28.00
1575	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1576	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	Illiquid	Illiquid	28.00
1577	IN000760C016	GS19JUL2060C	0.00	19-Jul-60	Illiquid	Illiquid	28.00
1578	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	Illiquid	Illiquid	28.00
1579	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	Illiquid	10.00
1580	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	Illiquid	Illiquid	28.00
1581	IN000960P014	7.19%%GS15SEP2060P	0.00	15-Sep-60	Illiquid	Illiquid	28.00
1582	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	Illiquid	Illiquid	28.00
1583	IN001060C028	GS15OCT2060C	0.00	15-Oct-60	Illiquid	Illiquid	28.00
1584	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	Illiquid	Illiquid	28.00
1585	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	Illiquid	Illiquid	28.00
1586	IN001160C034	GS18NOV2060C	0.00	18-Nov-60	Illiquid	Illiquid	28.00
1587	IN001160C026	GS25NOV2060C	0.00	25-Nov-60	Illiquid	Illiquid	28.00
1588	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	Illiquid	Illiquid	28.00
1589	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Illiquid	Illiquid	10.00
1590	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	Illiquid	Illiquid	28.00
1591	IN001260P018	6.8%%GS15DEC2060P	0.00	15-Dec-60	Illiquid	Illiquid	28.00
1592	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	Illiquid	Illiquid	28.00
1593	IN000161C017	GS19JAN2061C	0.00	19-Jan-61	Illiquid	Illiquid	28.00
1594	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Illiquid	Semi-Liquid	8.00
1595	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	Illiquid	Illiquid	28.00
1596	IN000261P017	6.76%%GS22FEB2061P	0.00	22-Feb-61	Illiquid	Illiquid	28.00
1597	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	Illiquid	Illiquid	28.00
1598	IN000461C029	GS15APR2061C	0.00	15-Apr-61	Illiquid	Illiquid	28.00
1599	IN000461C011	GS22APR2061C	0.00	22-Apr-61	Illiquid	Illiquid	28.00
1600	IN000561C018	GS06MAY2061C	0.00	06-May-61	Illiquid	Illiquid	28.00
1601	IN000561C034	GS18MAY2061C	0.00	18-May-61	Illiquid	Illiquid	28.00
1602	IN000561C026	GS25MAY2061C	0.00	25-May-61	Illiquid	Illiquid	28.00
1603	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	Illiquid	Illiquid	28.00
1604	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	Illiquid	Illiquid	28.00
1605	IN000761C014	GS19JUL2061C	0.00	19-Jul-61	Illiquid	Illiquid	28.00
1606	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	Illiquid	Illiquid	28.00
1607	IN001061C026	GS15OCT2061C	0.00	15-Oct-61	Illiquid	Illiquid	28.00
1608	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	Illiquid	Illiquid	28.00
1609	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	Illiquid	Illiquid	28.00
1610	IN001161C032	GS18NOV2061C	0.00	18-Nov-61	Illiquid	Illiquid	28.00
1611	IN001161C024	GS25NOV2061C	0.00	25-Nov-61	Illiquid	Illiquid	28.00
1612	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	Illiquid	Illiquid	28.00
1613	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	Illiquid	Illiquid	10.00
1614	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	Illiquid	Illiquid	28.00
1615	IN001261P016	6.95%%GS16DEC2061P	0.00	16-Dec-61	Illiquid	Illiquid	28.00
1616	IN000162C015	GS19JAN2062C	0.00	19-Jan-62	Illiquid	Illiquid	28.00
1617	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	Illiquid	Illiquid	28.00
1618	IN000462C027	GS15APR2062C	0.00	15-Apr-62	Illiquid	Illiquid	28.00
1619	IN000462C019	GS22APR2062C	0.00	22-Apr-62	Illiquid	Illiquid	28.00
1620	IN000562C016	GS06MAY2062C	0.00	06-May-62	Illiquid	Illiquid	28.00
1621	IN000562C032	GS18MAY2062C	0.00	18-May-62	Illiquid	Illiquid	28.00
1622	IN000562C024	GS25MAY2062C	0.00	25-May-62	Illiquid	Illiquid	28.00
1623	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	Illiquid	Illiquid	28.00
1624	IN000762C012	GS19JUL2062C	0.00	19-Jul-62	Illiquid	Illiquid	28.00
1625	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	Illiquid	Illiquid	10.00
1626	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	Illiquid	Illiquid	28.00
1627	IN000962P010	7.4%%GS19SEP2062P	0.00	19-Sep-62	Illiquid	Illiquid	28.00
1628	IN001062C024	GS15OCT2062C	0.00	15-Oct-62	Illiquid	Illiquid	28.00
1629	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	Illiquid	Illiquid	28.00
1630	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	Illiquid	Illiquid	28.00
1631	IN001162C030	GS18NOV2062C	0.00	18-Nov-62	Illiquid	Illiquid	28.00
1632	IN001162C022	GS25NOV2062C	0.00	25-Nov-62	Illiquid	Illiquid	28.00
1633	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	Illiquid	Illiquid	28.00
1634	IN000163C013	GS19JAN2063C	0.00	19-Jan-63	Illiquid	Illiquid	28.00
1635	IN000463C025	GS15APR2063C	0.00	15-Apr-63	Illiquid	Illiquid	28.00
1636	IN000463C017	GS22APR2063C	0.00	22-Apr-63	Illiquid	Illiquid	28.00
1637	IN000563C014	GS06MAY2063C	0.00	06-May-63	Illiquid	Illiquid	28.00
1638	IN000563C030	GS18MAY2063C	0.00	18-May-63	Illiquid	Illiquid	28.00
1639	IN000563C022	GS25MAY2063C	0.00	25-May-63	Illiquid	Illiquid	28.00
1640	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	Semi-Liquid	Semi-Liquid	8.00
1641	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	Illiquid	Illiquid	28.00
1642	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	Illiquid	Illiquid	28.00
1643	IN000763C010	GS19JUL2063C	0.00	19-Jul-63	Illiquid	Illiquid	28.00
1644	IN001063C022	GS15OCT2063C	0.00	15-Oct-63	Illiquid	Illiquid	28.00
1645	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	Illiquid	Illiquid	28.00
1646	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	Illiquid	Illiquid	28.00
1647	IN001163C038	GS18NOV2063C	0.00	18-Nov-63	Illiquid	Illiquid	28.00
1648	IN001163C020	GS25NOV2063C	0.00	25-Nov-63	Illiquid	Illiquid	28.00
1649	IN000164C011	GS19JAN2064C	0.00	19-Jan-64	Illiquid	Illiquid	28.00
1650	IN000464C023	GS15APR2064C	0.00	15-Apr-64	Illiquid	Illiquid	28.00
1651	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	Liquid	Semi-Liquid	8.00
1652	IN000464C015	GS22APR2064C	0.00	22-Apr-64	Illiquid	Illiquid	28.00
1653	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	Illiquid	Illiquid	28.00
1654	IN000564C012	GS06MAY2064C	0.00	06-May-64	Illiquid	Illiquid	28.00
1655	IN000564C038	GS18MAY2064C	0.00	18-May-64	Illiquid	Illiquid	28.00
1656	IN000564C020	GS25MAY2064C	0.00	25-May-64	Illiquid	Illiquid	28.00
1657	IN000764C018	GS19JUL2064C	0.00	19-Jul-64	Illiquid	Illiquid	28.00
1658	IN001064C012	GS15OCT2064C	0.00	15-Oct-64	Illiquid	Illiquid	28.00
1659	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1660	IN001164C036	GS18NOV2064C	0.00	18-Nov-64	Illiquid	Illiquid	28.00
1661	IN001164C028	GS25NOV2064C	0.00	25-Nov-64	Illiquid	Illiquid	28.00
1662	IN000165C018	GS19JAN2065C	0.00	19-Jan-65	Illiquid	Illiquid	28.00
1663	IN0020250018	6.90% GS 2065	6.90	15-Apr-65	Liquid	Liquid	5.00
1664	IN000465C012	GS15APR2065C	0.00	15-Apr-65	Illiquid	Illiquid	28.00
1665	IN000465P014	6.9%GS15APR2065P	0.00	15-Apr-65	Illiquid	Illiquid	28.00
1666	IN000565C019	GS06MAY2065C	0.00	06-May-65	Illiquid	Illiquid	28.00
1667	IN000565C035	GS18MAY2065C	0.00	18-May-65	Illiquid	Illiquid	28.00
1668	IN000565C027	GS25MAY2065C	0.00	25-May-65	Illiquid	Illiquid	28.00
1669	IN000765C015	GS19JUL2065C	0.00	19-Jul-65	Illiquid	Illiquid	28.00
1670	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	Illiquid	Illiquid	28.00
1671	IN001165C033	GS18NOV2065C	0.00	18-Nov-65	Illiquid	Illiquid	28.00
1672	IN001165C025	GS25NOV2065C	0.00	25-Nov-65	Illiquid	Illiquid	28.00
1673	IN000166C016	GS19JAN2066C	0.00	19-Jan-66	Illiquid	Illiquid	28.00
1674	IN000566C017	GS06MAY2066C	0.00	06-May-66	Illiquid	Illiquid	28.00
1675	IN0020260033	7.71% GS 2066	7.71	18-May-66	Liquid	Liquid	5.00
1676	IN000566C033	GS18MAY2066C	0.00	18-May-66	Illiquid	Illiquid	28.00
1677	IN000566P019	7.71%GS18MAY2066P	0.00	18-May-66	Illiquid	Illiquid	28.00
1678	IN000566C025	GS25MAY2066C	0.00	25-May-66	Illiquid	Illiquid	28.00
1679	IN000766C013	GS19JUL2066C	0.00	19-Jul-66	Illiquid	Illiquid	28.00
1680	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	Illiquid	Illiquid	28.00
1681	IN001166C023	GS25NOV2066C	0.00	25-Nov-66	Illiquid	Illiquid	28.00
1682	IN000167C014	GS19JAN2067C	0.00	19-Jan-67	Illiquid	Illiquid	28.00
1683	IN000567C015	GS06MAY2067C	0.00	06-May-67	Illiquid	Illiquid	28.00
1684	IN000567C023	GS25MAY2067C	0.00	25-May-67	Illiquid	Illiquid	28.00
1685	IN000767C011	GS19JUL2067C	0.00	19-Jul-67	Illiquid	Illiquid	28.00
1686	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	Illiquid	Illiquid	28.00
1687	IN001167C021	GS25NOV2067C	0.00	25-Nov-67	Illiquid	Illiquid	28.00
1688	IN000168C012	GS19JAN2068C	0.00	19-Jan-68	Illiquid	Illiquid	28.00
1689	IN000568C013	GS06MAY2068C	0.00	06-May-68	Illiquid	Illiquid	28.00
1690	IN000568C021	GS25MAY2068C	0.00	25-May-68	Illiquid	Illiquid	28.00
1691	IN000768C019	GS19JUL2068C	0.00	19-Jul-68	Illiquid	Illiquid	28.00
1692	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	Illiquid	Illiquid	28.00
1693	IN001168C029	GS25NOV2068C	0.00	25-Nov-68	Illiquid	Illiquid	28.00
1694	IN000169C010	GS19JAN2069C	0.00	19-Jan-69	Illiquid	Illiquid	28.00
1695	IN000569C011	GS06MAY2069C	0.00	06-May-69	Illiquid	Illiquid	28.00
1696	IN000569C029	GS25MAY2069C	0.00	25-May-69	Illiquid	Illiquid	28.00
1697	IN000769C017	GS19JUL2069C	0.00	19-Jul-69	Illiquid	Illiquid	28.00
1698	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	Illiquid	Illiquid	28.00
1699	IN001169C027	GS25NOV2069C	0.00	25-Nov-69	Illiquid	Illiquid	28.00
1700	IN000170C018	GS19JAN2070C	0.00	19-Jan-70	Illiquid	Illiquid	28.00
1701	IN000570C019	GS06MAY2070C	0.00	06-May-70	Illiquid	Illiquid	28.00
1702	IN000570C027	GS25MAY2070C	0.00	25-May-70	Illiquid	Illiquid	28.00
1703	IN000770C015	GS19JUL2070C	0.00	19-Jul-70	Illiquid	Illiquid	28.00
1704	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	Illiquid	Illiquid	28.00
1705	IN001170C025	GS25NOV2070C	0.00	25-Nov-70	Illiquid	Illiquid	28.00
1706	IN000171C016	GS19JAN2071C	0.00	19-Jan-71	Illiquid	Illiquid	28.00
1707	IN000571C017	GS06MAY2071C	0.00	06-May-71	Illiquid	Illiquid	28.00
1708	IN000571C025	GS25MAY2071C	0.00	25-May-71	Illiquid	Illiquid	28.00
1709	IN000771C013	GS19JUL2071C	0.00	19-Jul-71	Illiquid	Illiquid	28.00
1710	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	Illiquid	Illiquid	28.00
1711	IN001171C023	GS25NOV2071C	0.00	25-Nov-71	Illiquid	Illiquid	28.00
1712	IN000172C014	GS19JAN2072C	0.00	19-Jan-72	Illiquid	Illiquid	28.00
1713	IN000572C015	GS06MAY2072C	0.00	06-May-72	Illiquid	Illiquid	28.00
1714	IN000572C023	GS25MAY2072C	0.00	25-May-72	Illiquid	Illiquid	28.00
1715	IN000772C011	GS19JUL2072C	0.00	19-Jul-72	Illiquid	Illiquid	28.00
1716	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	Illiquid	Illiquid	28.00
1717	IN001172C021	GS25NOV2072C	0.00	25-Nov-72	Illiquid	Illiquid	28.00
1718	IN000173C012	GS19JAN2073C	0.00	19-Jan-73	Illiquid	Illiquid	28.00
1719	IN000573C013	GS06MAY2073C	0.00	06-May-73	Illiquid	Illiquid	28.00
1720	IN000573C021	GS25MAY2073C	0.00	25-May-73	Illiquid	Illiquid	28.00
1721	IN000773C019	GS19JUL2073C	0.00	19-Jul-73	Illiquid	Illiquid	28.00
1722	IN0020230127	7.46% GS 2073 $	7.46	06-Nov-73	Semi-Liquid	Illiquid *	10.00
1723	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	Illiquid	Illiquid	28.00
1724	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	Illiquid	Illiquid	28.00
1725	IN001173C029	GS25NOV2073C	0.00	25-Nov-73	Illiquid	Illiquid	28.00
1726	IN000174C010	GS19JAN2074C	0.00	19-Jan-74	Illiquid	Illiquid	28.00
1727	IN000574C011	GS25MAY2074C	0.00	25-May-74	Illiquid	Illiquid	28.00
1728	IN000774C017	GS19JUL2074C	0.00	19-Jul-74	Illiquid	Illiquid	28.00
1729	IN0020240142	7.09% GS 2074	7.09	25-Nov-74	Illiquid	Illiquid	10.00
1730	IN001174C019	GS25NOV2074C	0.00	25-Nov-74	Illiquid	Illiquid	28.00
1731	IN001174P011	7.09%GS25NOV2074P	0.00	25-Nov-74	Illiquid	Illiquid	28.00
1732	IN000175C017	GS19JAN2075C	0.00	19-Jan-75	Illiquid	Illiquid	28.00
1733	IN000775C014	GS19JUL2075C	0.00	19-Jul-75	Illiquid	Illiquid	28.00
1734	IN0020250117	7.43% GS 2076	7.43	19-Jan-76	Semi-Liquid	Semi-Liquid	8.00
1735	IN000176C015	GS19JAN2076C	0.00	19-Jan-76	Illiquid	Illiquid	28.00
1736	IN000176P017	7.43%GS19JAN2076P	0.00	19-Jan-76	Illiquid	Illiquid	28.00

**** Change in Liquidity Category(becoming Illiquid) with effect from EOD of 23rd Nov'26***

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)

~ The market value of Illiquid GOI securities and SDLs shall be combined together and the value of borrowing limit that can be availed against such Illiquid GOI securities and SDLs together shall be capped at 50% of the market value (adjusted for haircut as applicable) of GOI liquid and Semi-Liquid Security (ies) already deposited by the member. The value of borrowing limit that can be availed against SDLs shall not exceed 30% of market value (adjusted for haircut as applicable) of GOI Liquid and Semi-Liquid Security (ies) deposited as collateral towards borrowing limit.

Criteria

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

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

3 *Illiquid : - GOI Securities having avg. no. of outright trades (of FV Rs. 5 crs. and above) < 1 per day*

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

sd/-

Chief Risk Officer
(Risk Management)