

  
**NOTIFICATION**  
**Securities Segment - Triparty Repo**

No. RMD/TREPS/ES&H/25/51

24-Nov-25

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

Further to our Notification No. RMD/TREPS/ES&H/25/50 dated 17-Nov-25, it has been decided to include the under-noted newly issued securities in the list of Eligible Securities for Deposit under Triparty Repo w.e.f. **24-Nov-25**.

| Sr. No. | ISIN No.     | Security Description        | Coupon (%) | Maturity Date | Haircut (%) |
|---------|--------------|-----------------------------|------------|---------------|-------------|
| 1       | IN002025X356 | 26/02/2026 MATURING 91 DTB  | -          | 26-Feb-26     | 1.00        |
| 2       | IN002025Y354 | 28/05/2026 MATURING 182 DTB | -          | 28-May-26     | 1.00        |
| 3       | IN002025Z351 | 26/11/2026 MATURING 364 DTB | -          | 26-Nov-26     | 1.00        |

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

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

4. Further, please note that all **GOI Floating Rate Bonds** accepted as eligible collateral towards borrowing limit without any restriction i.e., up to 100% of the market value (net of haircut). Applicable hair cut are adjusted twice towards the multiplicand for concentration of collateral.  
However, the collateral deposit in FRBs will not be reckoned for additional borrowing against the collateral deposited in other GOI illiquid securities and SDLs.

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

sd/-  
Chief Risk Officer  
(Risk Management)

Encl : Complete list of eligible securities

## Securities Segment - TripartyParty Repo

### Complete list of Eligible Securities

(w.e.f. 24th Nov'25.)

#### A. Government of India Treasury Bills & Cash Management Bills

| Sr. No. | ISIN No.     | Security Description           | Coupon | Maturity Date | Hair Cut Rate (%) |
|---------|--------------|--------------------------------|--------|---------------|-------------------|
| 1       | IN002024Z339 | 27/11/2025 MATURING 364 DTB    | -      | 27-Nov-25     | 1.00              |
| 2       | IN002025Y099 | 27/11/2025 MATURING 182 DTB    | -      | 27-Nov-25     | 1.00              |
| 3       | IN002025X224 | 28/11/2025 MATURING 91 DTB     | -      | 28-Nov-25     | 1.00              |
| 4       | IN002025X232 | 04/12/2025 MATURING 91 DTB     | -      | 04-Dec-25     | 1.00              |
| 5       | IN002024Z347 | 04/12/2025 MATURING 364 DTB    | -      | 04-Dec-25     | 1.00              |
| 6       | IN002025Y107 | 04/12/2025 MATURING 182 DTB    | -      | 04-Dec-25     | 1.00              |
| 7       | IN002025X240 | 11/12/2025 MATURING 91 DTB     | -      | 11-Dec-25     | 1.00              |
| 8       | IN002024Z354 | 11/12/2025 MATURING 364 DTB    | -      | 11-Dec-25     | 1.00              |
| 9       | IN002025Y115 | 11/12/2025 MATURING 182 DTB    | -      | 11-Dec-25     | 1.00              |
| 10      | IN002024Z362 | 18/12/2025 MATURING 364 DTB    | -      | 18-Dec-25     | 1.00              |
| 11      | IN002025Y123 | 18/12/2025 MATURING 182 DTB    | -      | 18-Dec-25     | 1.00              |
| 12      | IN002025X257 | 18/12/2025 MATURING 91 DTB     | -      | 18-Dec-25     | 1.00              |
| 13      | IN002025X265 | 25/12/2025 MATURING 91 DTB     | -      | 25-Dec-25     | 1.00              |
| 14      | IN002025Y131 | 25/12/2025 MATURING 182 DTB    | -      | 25-Dec-25     | 1.00              |
| 15      | IN002024Z370 | 26/12/2025 MATURING 364 DTB    | -      | 26-Dec-25     | 1.00              |
| 16      | IN002024Z388 | 01/01/2026 MATURING 364 DTB    | -      | 01-Jan-26     | 1.00              |
| 17      | IN002025Y149 | 01/01/2026 MATURING 182 DTB    | -      | 01-Jan-26     | 1.00              |
| 18      | IN002025X273 | 02/01/2026 MATURING 91 DTB     | -      | 02-Jan-26     | 1.00              |
| 19      | IN002025X281 | 08/01/2026 MATURING 91 DTB     | -      | 08-Jan-26     | 1.00              |
| 20      | IN002025Y156 | 182 DTB Maturing on 08/01/2026 | -      | 08-Jan-26     | 1.00              |
| 21      | IN002024Z396 | 08/01/2026 MATURING 364 DTB    | -      | 08-Jan-26     | 1.00              |
| 22      | IN002025X299 | 15/01/2026 MATURING 91 DTB     | -      | 15-Jan-26     | 1.00              |
| 23      | IN002025Y164 | 182 DTB Maturing on 15/01/2026 | -      | 15-Jan-26     | 1.00              |
| 24      | IN002024Z404 | 15/01/2026 MATURING 364 DTB    | -      | 15-Jan-26     | 1.00              |
| 25      | IN002025Y172 | 182 DTB Maturing on 22/01/2026 | -      | 22-Jan-26     | 1.00              |
| 26      | IN002024Z412 | 22/01/2026 MATURING 364 DTB    | -      | 22-Jan-26     | 1.00              |
| 27      | IN002025X307 | 23/01/2026 MATURING 91 DTB     | -      | 23-Jan-26     | 1.00              |
| 28      | IN002025X315 | 29/01/2026 MATURING 91 DTB     | -      | 29-Jan-26     | 1.00              |
| 29      | IN002025Y180 | 29/01/2026 MATURING 182 DTB    | -      | 29-Jan-26     | 1.00              |
| 30      | IN002024Z420 | 29/01/2026 MATURING 364 DTB    | -      | 29-Jan-26     | 1.00              |
| 31      | IN002025Y198 | 05/02/2026 MATURING 182 DTB    | -      | 05-Feb-26     | 1.00              |
| 32      | IN002024Z438 | 05/02/2026 MATURING 364 DTB    | -      | 05-Feb-26     | 1.00              |
| 33      | IN002025X323 | 06/02/2026 MATURING 91 DTB     | -      | 06-Feb-26     | 1.00              |
| 34      | IN002025X331 | 12/02/2026 MATURING 91 DTB     | -      | 12-Feb-26     | 1.00              |
| 35      | IN002025Y206 | 182 DTB Maturing on 12/02/2026 | -      | 12-Feb-26     | 1.00              |
| 36      | IN002024Z446 | 12/02/2026 MATURING 364 DTB    | -      | 12-Feb-26     | 1.00              |
| 37      | IN002025X349 | 19/02/2026 MATURING 91 DTB     | -      | 19-Feb-26     | 1.00              |
| 38      | IN002025Y214 | 182 DTB Maturing on 19/02/2026 | -      | 19-Feb-26     | 1.00              |
| 39      | IN002024Z453 | 20/02/2026 MATURING 364 DTB    | -      | 20-Feb-26     | 1.00              |
| 40      | IN002025X356 | 26/02/2026 MATURING 91 DTB     | -      | 26-Feb-26     | 1.00              |
| 41      | IN002025Y222 | 27/02/2026 MATURING 182 DTB    | -      | 27-Feb-26     | 1.00              |
| 42      | IN002024Z461 | 27/02/2026 MATURING 364 DTB    | -      | 27-Feb-26     | 1.00              |
| 43      | IN002025Y230 | 05/03/2026 MATURING 182 DTB    | -      | 05-Mar-26     | 1.00              |
| 44      | IN002024Z479 | 05/03/2026 MATURING 364 DTB    | -      | 05-Mar-26     | 1.00              |
| 45      | IN002025Y248 | 12/03/2026 MATURING 182 DTB    | -      | 12-Mar-26     | 1.00              |
| 46      | IN002024Z487 | 12/03/2026 MATURING 364 DTB    | -      | 12-Mar-26     | 1.00              |
| 47      | IN002024Z495 | 19/03/2026 MATURING 364 DTB    | -      | 19-Mar-26     | 1.00              |
| 48      | IN002025Y255 | 19/03/2026 MATURING 182 DTB    | -      | 19-Mar-26     | 1.00              |
| 49      | IN002025Y263 | 26/03/2026 MATURING 182 DTB    | -      | 26-Mar-26     | 1.00              |
| 50      | IN002024Z503 | 26/03/2026 MATURING 364 DTB    | -      | 26-Mar-26     | 1.00              |
| 51      | IN002025Z013 | 02/04/2026 MATURING 364 DTB    | -      | 02-Apr-26     | 1.00              |
| 52      | IN002025Y271 | 03/04/2026 MATURING 182 DTB    | -      | 03-Apr-26     | 1.00              |
| 53      | IN002025Y289 | 09/04/2026 MATURING 182 DTB    | -      | 09-Apr-26     | 1.00              |
| 54      | IN002025Z021 | 10/04/2026 MATURING 364 DTB    | -      | 10-Apr-26     | 1.00              |
| 55      | IN002025Y297 | 16/04/2026 MATURING 182 DTB    | -      | 16-Apr-26     | 1.00              |
| 56      | IN002025Z039 | 16/04/2026 MATURING 364 DTB    | -      | 16-Apr-26     | 1.00              |
| 57      | IN002025Z047 | 23/04/2026 MATURING 364 DTB    | -      | 23-Apr-26     | 1.00              |
| 58      | IN002025Y305 | 24/04/2026 MATURING 182 DTB    | -      | 24-Apr-26     | 1.00              |
| 59      | IN002025Y313 | 30/04/2026 MATURING 182 DTB    | -      | 30-Apr-26     | 1.00              |
| 60      | IN002025Z054 | 01/05/2026 MATURING 364 DTB    | -      | 01-May-26     | 1.00              |
| 61      | IN002025Z062 | 07/05/2026 MATURING 364 DTB    | -      | 07-May-26     | 1.00              |
| 62      | IN002025Y321 | 08/05/2026 MATURING 182 DTB    | -      | 08-May-26     | 1.00              |
| 63      | IN002025Y339 | 14/05/2026 MATURING 182 DTB    | -      | 14-May-26     | 1.00              |
| 64      | IN002025Z070 | 14/05/2026 MATURING 364 DTB    | -      | 14-May-26     | 1.00              |
| 65      | IN002025Y347 | 21/05/2026 MATURING 182 DTB    | -      | 21-May-26     | 1.00              |
| 66      | IN002025Z088 | 21/05/2026 MATURING 364 DTB    | -      | 21-May-26     | 1.00              |
| 67      | IN002025Y354 | 28/05/2026 MATURING 182 DTB    | -      | 28-May-26     | 1.00              |
| 68      | IN002025Z096 | 28/05/2026 MATURING 364 DTB    | -      | 28-May-26     | 1.00              |

|    |              |                             |   |           |      |
|----|--------------|-----------------------------|---|-----------|------|
| 69 | IN002025Z104 | 04/06/2026 MATURING 364 DTB | - | 04-Jun-26 | 1.00 |
| 70 | IN002025Z112 | 11/06/2026 MATURING 364 DTB | - | 11-Jun-26 | 1.00 |
| 71 | IN002025Z120 | 18/06/2026 MATURING 364 DTB | - | 18-Jun-26 | 1.00 |

|    |              |                                |   |           |      |
|----|--------------|--------------------------------|---|-----------|------|
| 72 | IN002025Z138 | 25/06/2026 MATURING 364 DTB    | - | 25-Jun-26 | 1.00 |
| 73 | IN002025Z146 | 02/07/2026 MATURING 364 DTB    | - | 02-Jul-26 | 1.00 |
| 74 | IN002025Z153 | 364 DTB Maturing on 09/07/2026 | - | 09-Jul-26 | 1.00 |
| 75 | IN002025Z161 | 364 DTB Maturing on 16/07/2026 | - | 16-Jul-26 | 1.00 |
| 76 | IN002025Z179 | 364 DTB Maturing on 23/07/2026 | - | 23-Jul-26 | 1.00 |
| 77 | IN002025Z187 | 30/07/2026 MATURING 364 DTB    | - | 30-Jul-26 | 1.00 |
| 78 | IN002025Z195 | 06/08/2026 MATURING 364 DTB    | - | 06-Aug-26 | 1.00 |
| 79 | IN002025Z203 | 364 DTB Maturing on 13/08/2026 | - | 13-Aug-26 | 1.00 |
| 80 | IN002025Z211 | 364 DTB Maturing on 20/08/2026 | - | 20-Aug-26 | 1.00 |
| 81 | IN002025Z229 | 28/08/2026 MATURING 364 DTB    | - | 28-Aug-26 | 1.00 |
| 82 | IN002025Z237 | 03/09/2026 MATURING 364 DTB    | - | 03-Sep-26 | 1.00 |
| 83 | IN002025Z245 | 10/09/2026 MATURING 364 DTB    | - | 10-Sep-26 | 1.00 |
| 84 | IN002025Z252 | 17/09/2026 MATURING 364 DTB    | - | 17-Sep-26 | 1.00 |
| 85 | IN002025Z260 | 24/09/2026 MATURING 364 DTB    | - | 24-Sep-26 | 1.00 |
| 86 | IN002025Z278 | 02/10/2026 MATURING 364 DTB    | - | 02-Oct-26 | 1.00 |
| 87 | IN002025Z286 | 08/10/2026 MATURING 364 DTB    | - | 08-Oct-26 | 1.00 |
| 88 | IN002025Z294 | 15/10/2026 MATURING 364 DTB    | - | 15-Oct-26 | 1.00 |
| 89 | IN002025Z302 | 23/10/2026 MATURING 364 DTB    | - | 23-Oct-26 | 1.00 |
| 90 | IN002025Z310 | 29/10/2026 MATURING 364 DTB    | - | 29-Oct-26 | 1.00 |
| 91 | IN002025Z328 | 06/11/2026 MATURING 364 DTB    | - | 06-Nov-26 | 1.00 |
| 92 | IN002025Z336 | 12/11/2026 MATURING 364 DTB    | - | 12-Nov-26 | 1.00 |
| 93 | IN002025Z344 | 19/11/2026 MATURING 364 DTB    | - | 19-Nov-26 | 1.00 |
| 94 | IN002025Z351 | 26/11/2026 MATURING 364 DTB    | - | 26-Nov-26 | 1.00 |

| Sr. No. | ISIN No.     | Security Description   | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1       | IN001125C037 | GS25NOV2025C           | 0.00   | 25-Nov-25     | Illiquid                     | Illiquid                     | 1.00              |
| 2       | IN001225C084 | GS01DEC2025C           | 0.00   | 01-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 3       | IN001225C019 | GS07DEC2025C           | 0.00   | 07-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 4       | IN001225C043 | GS12DEC2025C           | 0.00   | 12-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 5       | IN001225C050 | GS15DEC2025C           | 0.00   | 15-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 6       | IN001225C076 | GS16DEC2025C           | 0.00   | 16-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 7       | IN001225C035 | GS17DEC2025C           | 0.00   | 17-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 8       | IN001225C092 | GS19DEC2025C           | 0.00   | 19-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 9       | IN001225C068 | GS23DEC2025C           | 0.00   | 23-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 10      | IN001225C027 | GS31DEC2025C           | 0.00   | 31-Dec-25     | Illiquid                     | Illiquid                     | 1.00              |
| 11      | IN000126C010 | GS02JAN2026C           | 0.00   | 02-Jan-26     | Illiquid                     | Illiquid                     | 1.00              |
| 12      | IN000126C028 | GS09JAN2026C           | 0.00   | 09-Jan-26     | Illiquid                     | Illiquid                     | 1.00              |
| 13      | IN0020150093 | 7.59% GS 2026          | 7.59   | 11-Jan-26     | Illiquid                     | Semi-Liquid                  | 1.00              |
| 14      | IN000126C036 | GS27JAN2026C           | 0.00   | 27-Jan-26     | Illiquid                     | Illiquid                     | 1.00              |
| 15      | IN000226C034 | GS05FEB2026C           | 0.00   | 05-Feb-26     | Illiquid                     | Illiquid                     | 1.00              |
| 16      | IN000226C018 | GS10FEB2026C           | 0.00   | 10-Feb-26     | Illiquid                     | Illiquid                     | 1.00              |
| 17      | IN000226C042 | GS18FEB2026C           | 0.00   | 18-Feb-26     | Illiquid                     | Illiquid                     | 1.00              |
| 18      | IN000226C026 | GS22FEB2026C           | 0.00   | 22-Feb-26     | Illiquid                     | Illiquid                     | 1.00              |
| 19      | IN000326C073 | GS06MAR2026C           | 0.00   | 06-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 20      | IN000326C016 | GS09MAR2026C           | 0.00   | 09-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 21      | IN000326C057 | GS12MAR2026C           | 0.00   | 12-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 22      | IN000326C024 | GS15MAR2026C           | 0.00   | 15-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 23      | IN000326C040 | GS19MAR2026C           | 0.00   | 19-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 24      | IN000326C032 | GS20MAR2026C           | 0.00   | 20-Mar-26     | Illiquid                     | Illiquid                     | 1.00              |
| 25      | IN0020190016 | 7.27% GS 2026          | 7.27   | 08-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 26      | IN000426C022 | GS10APR2026C           | 0.00   | 10-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 27      | IN0020210012 | 5.63% GS 2026          | 5.63   | 12-Apr-26     | Semi-Liquid                  | Liquid                       | 1.00              |
| 28      | IN000426P016 | 5.63%%GS12APR2026P     | 0.00   | 12-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 29      | IN000426C030 | GS12APR2026C           | 0.00   | 12-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 30      | IN000426C055 | GS15APR2026C           | 0.00   | 15-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 31      | IN0020230028 | 6.99% GS 2026          | 6.99   | 17-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 32      | IN000426C048 | GS22APR2026C           | 0.00   | 22-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 33      | IN000426C014 | GS26APR2026C           | 0.00   | 26-Apr-26     | Illiquid                     | Illiquid                     | 1.00              |
| 34      | IN000526C029 | GS06MAY2026C           | 0.00   | 06-May-26     | Illiquid                     | Illiquid                     | 1.00              |
| 35      | IN000526C011 | GS10MAY2026C           | 0.00   | 10-May-26     | Illiquid                     | Illiquid                     | 1.00              |
| 36      | IN000526C037 | GS25MAY2026C           | 0.00   | 25-May-26     | Illiquid                     | Illiquid                     | 1.00              |
| 37      | IN000626C084 | GS01JUN2026C           | 0.00   | 01-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 38      | IN000626C019 | GS07JUN2026C           | 0.00   | 07-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 39      | IN000626C043 | GS12JUN2026C           | 0.00   | 12-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 40      | IN000626C050 | GS15JUN2026C           | 0.00   | 15-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 41      | IN000626C076 | GS16JUN2026C           | 0.00   | 16-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 42      | IN000626C035 | GS17JUN2026C           | 0.00   | 17-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 43      | IN000626C092 | GS19JUN2026C           | 0.00   | 19-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 44      | IN000626C068 | GS23JUN2026C           | 0.00   | 23-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 45      | IN000626C027 | GS30JUN2026C           | 0.00   | 30-Jun-26     | Illiquid                     | Illiquid                     | 1.00              |
| 46      | IN000726C017 | GS02JUL2026C           | 0.00   | 02-Jul-26     | Illiquid                     | Illiquid                     | 1.00              |
| 47      | IN0020120039 | 8.33% GOVT. STOCK 2026 | 8.33   | 09-Jul-26     | Illiquid                     | Illiquid                     | 2.00              |
| 48      | IN000726P019 | 8.33%GS09JUL2026P      | 0.00   | 09-Jul-26     | Illiquid                     | Illiquid                     | 1.00              |
| 49      | IN000726C025 | GS09JUL2026C           | 0.00   | 09-Jul-26     | Illiquid                     | Illiquid                     | 1.00              |
| 50      | IN000726C033 | GS27JUL2026C           | 0.00   | 27-Jul-26     | Illiquid                     | Illiquid                     | 1.00              |
| 51      | IN000826C031 | GS05AUG2026C           | 0.00   | 05-Aug-26     | Illiquid                     | Illiquid                     | 1.00              |
| 52      | IN000826C015 | GS10AUG2026C           | 0.00   | 10-Aug-26     | Illiquid                     | Illiquid                     | 1.00              |

| Sr. No. | ISIN No.     | Security Description  | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 53      | IN000826C049 | GS18AUG2026C          | 0.00   | 18-Aug-26     | Illiquid                     | Illiquid                     | 1.00              |
| 54      | IN000826C023 | GS22AUG2026C          | 0.00   | 22-Aug-26     | Illiquid                     | Illiquid                     | 1.00              |
| 55      | IN0020160035 | 6.97% GS 2026         | 6.97   | 06-Sep-26     | Semi-Liquid                  | Semi-Liquid                  | 2.00              |
| 56      | IN000926C070 | GS06SEP2026C          | 0.00   | 06-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 57      | IN000926P015 | 6.97%GS06SEP2026P     | 0.00   | 06-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 58      | IN000926C013 | GS09SEP2026C          | 0.00   | 09-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 59      | IN0020010081 | 10.18% GS 2026        | 10.18  | 11-Sep-26     | Illiquid                     | Illiquid                     | 2.00              |
| 60      | IN000926C054 | GS12SEP2026C          | 0.00   | 12-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 61      | IN000926C021 | GS15SEP2026C          | 0.00   | 15-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 62      | IN000926C047 | GS19SEP2026C          | 0.00   | 19-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 63      | IN000926C039 | GS20SEP2026C          | 0.00   | 20-Sep-26     | Illiquid                     | Illiquid                     | 1.00              |
| 64      | IN001026C029 | GS10OCT2026C          | 0.00   | 10-Oct-26     | Illiquid                     | Illiquid                     | 1.00              |
| 65      | IN001026C045 | GS15OCT2026C          | 0.00   | 15-Oct-26     | Illiquid                     | Illiquid                     | 1.00              |
| 66      | IN001026C037 | GS22OCT2026C          | 0.00   | 22-Oct-26     | Illiquid                     | Illiquid                     | 1.00              |
| 67      | IN001026C011 | GS26OCT2026C          | 0.00   | 26-Oct-26     | Illiquid                     | Illiquid                     | 1.00              |
| 68      | IN0020230119 | 7.33% GS 2026         | 7.33   | 30-Oct-26     | Illiquid                     | Semi-Liquid                  | 2.00              |
| 69      | IN001126C027 | GS06NOV2026C          | 0.00   | 06-Nov-26     | Illiquid                     | Illiquid                     | 3.00              |
| 70      | IN001126C019 | GS10NOV2026C          | 0.00   | 10-Nov-26     | Illiquid                     | Illiquid                     | 3.00              |
| 71      | IN0020210186 | 5.74% GS 2026         | 5.74   | 15-Nov-26     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 72      | IN0020140060 | 8.15% GS 2026         | 8.15   | 24-Nov-26     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 73      | IN001126C035 | GS25NOV2026C          | 0.00   | 25-Nov-26     | Illiquid                     | Illiquid                     | 3.00              |
| 74      | IN001226C082 | GS01DEC2026C          | 0.00   | 01-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 75      | IN001226C017 | GS07DEC2026C          | 0.00   | 07-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 76      | IN001226C041 | GS12DEC2026C          | 0.00   | 12-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 77      | IN001226C058 | GS15DEC2026C          | 0.00   | 15-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 78      | IN001226C074 | GS16DEC2026C          | 0.00   | 16-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 79      | IN001226C033 | GS17DEC2026C          | 0.00   | 17-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 80      | IN001226C090 | GS19DEC2026C          | 0.00   | 19-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 81      | IN001226C066 | GS23DEC2026C          | 0.00   | 23-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 82      | IN001226C025 | GS31DEC2026C          | 0.00   | 31-Dec-26     | Illiquid                     | Illiquid                     | 3.00              |
| 83      | IN000127C018 | GS02JAN2027C          | 0.00   | 02-Jan-27     | Illiquid                     | Illiquid                     | 3.00              |
| 84      | IN000127C026 | GS27JAN2027C          | 0.00   | 27-Jan-27     | Illiquid                     | Illiquid                     | 3.00              |
| 85      | IN000227C032 | GS05FEB2027C          | 0.00   | 05-Feb-27     | Illiquid                     | Illiquid                     | 3.00              |
| 86      | IN000227C016 | GS10FEB2027C          | 0.00   | 10-Feb-27     | Illiquid                     | Illiquid                     | 3.00              |
| 87      | IN0020060078 | 8.24% GOVT.STOCK 2027 | 8.24   | 15-Feb-27     | Semi-Liquid                  | Illiquid *                   | 4.00              |
| 88      | IN000227C040 | GS18FEB2027C          | 0.00   | 18-Feb-27     | Illiquid                     | Illiquid                     | 3.00              |
| 89      | IN000227C024 | GS22FEB2027C          | 0.00   | 22-Feb-27     | Illiquid                     | Illiquid                     | 3.00              |
| 90      | IN000327C014 | GS09MAR2027C          | 0.00   | 09-Mar-27     | Illiquid                     | Illiquid                     | 3.00              |
| 91      | IN000327C055 | GS12MAR2027C          | 0.00   | 12-Mar-27     | Illiquid                     | Illiquid                     | 3.00              |
| 92      | IN000327C022 | GS15MAR2027C          | 0.00   | 15-Mar-27     | Illiquid                     | Illiquid                     | 3.00              |
| 93      | IN000327C048 | GS19MAR2027C          | 0.00   | 19-Mar-27     | Illiquid                     | Illiquid                     | 3.00              |
| 94      | IN000327C030 | GS20MAR2027C          | 0.00   | 20-Mar-27     | Illiquid                     | Illiquid                     | 3.00              |
| 95      | IN000427C020 | GS10APR2027C          | 0.00   | 10-Apr-27     | Illiquid                     | Illiquid                     | 3.00              |
| 96      | IN000427C046 | GS15APR2027C          | 0.00   | 15-Apr-27     | Illiquid                     | Illiquid                     | 3.00              |
| 97      | IN000427C038 | GS22APR2027C          | 0.00   | 22-Apr-27     | Illiquid                     | Illiquid                     | 3.00              |
| 98      | IN000427C012 | GS26APR2027C          | 0.00   | 26-Apr-27     | Illiquid                     | Illiquid                     | 3.00              |
| 99      | IN000527C027 | GS06MAY2027C          | 0.00   | 06-May-27     | Illiquid                     | Illiquid                     | 3.00              |
| 100     | IN000527C019 | GS10MAY2027C          | 0.00   | 10-May-27     | Illiquid                     | Illiquid                     | 3.00              |
| 101     | IN0020170026 | 6.79% GS 2027         | 6.79   | 15-May-27     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 102     | IN000527C035 | GS25MAY2027C          | 0.00   | 25-May-27     | Illiquid                     | Illiquid                     | 3.00              |
| 103     | IN0020240043 | 7.02% GS 2027         | 7.02   | 27-May-27     | Illiquid                     | Semi-Liquid                  | 3.00              |
| 104     | IN000627C082 | GS01JUN2027C          | 0.00   | 01-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 105     | IN000627C017 | GS07JUN2027C          | 0.00   | 07-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 106     | IN000627C041 | GS12JUN2027C          | 0.00   | 12-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 107     | IN000627C058 | GS15JUN2027C          | 0.00   | 15-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 108     | IN000627C074 | GS16JUN2027C          | 0.00   | 16-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 109     | IN000627C033 | GS17JUN2027C          | 0.00   | 17-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 110     | IN000627C090 | GS19JUN2027C          | 0.00   | 19-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 111     | IN0020220037 | 7.38% GS 2027         | 7.38   | 20-Jun-27     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 112     | IN000627C066 | GS23JUN2027C          | 0.00   | 23-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 113     | IN000627C025 | GS30JUN2027C          | 0.00   | 30-Jun-27     | Illiquid                     | Illiquid                     | 3.00              |
| 114     | IN000727C015 | GS02JUL2027C          | 0.00   | 02-Jul-27     | Illiquid                     | Illiquid                     | 3.00              |
| 115     | IN000727C023 | GS27JUL2027C          | 0.00   | 27-Jul-27     | Illiquid                     | Illiquid                     | 3.00              |
| 116     | IN0020070036 | 8.26% GOVT.STOCK 2027 | 8.26   | 02-Aug-27     | Illiquid                     | Illiquid                     | 4.00              |
| 117     | IN000827C039 | GS05AUG2027C          | 0.00   | 05-Aug-27     | Illiquid                     | Illiquid                     | 3.00              |
| 118     | IN000827C013 | GS10AUG2027C          | 0.00   | 10-Aug-27     | Illiquid                     | Illiquid                     | 3.00              |
| 119     | IN000827C047 | GS18AUG2027C          | 0.00   | 18-Aug-27     | Illiquid                     | Illiquid                     | 3.00              |
| 120     | IN000827C021 | GS22AUG2027C          | 0.00   | 22-Aug-27     | Illiquid                     | Illiquid                     | 3.00              |
| 121     | IN000927C011 | GS09SEP2027C          | 0.00   | 09-Sep-27     | Illiquid                     | Illiquid                     | 3.00              |
| 122     | IN000927C052 | GS12SEP2027C          | 0.00   | 12-Sep-27     | Illiquid                     | Illiquid                     | 3.00              |
| 123     | IN000927C029 | GS15SEP2027C          | 0.00   | 15-Sep-27     | Illiquid                     | Illiquid                     | 3.00              |
| 124     | IN000927C045 | GS19SEP2027C          | 0.00   | 19-Sep-27     | Illiquid                     | Illiquid                     | 3.00              |
| 125     | IN000927C037 | GS20SEP2027C          | 0.00   | 20-Sep-27     | Illiquid                     | Illiquid                     | 3.00              |
| 126     | IN0020070069 | 8.28% GOVT.STOCK 2027 | 8.28   | 21-Sep-27     | Illiquid                     | Illiquid                     | 4.00              |
| 127     | IN001027C027 | GS10OCT2027C          | 0.00   | 10-Oct-27     | Illiquid                     | Illiquid                     | 3.00              |
| 128     | IN001027C043 | GS15OCT2027C          | 0.00   | 15-Oct-27     | Illiquid                     | Illiquid                     | 3.00              |
| 129     | IN001027C035 | GS22OCT2027C          | 0.00   | 22-Oct-27     | Illiquid                     | Illiquid                     | 3.00              |
| 130     | IN001027C019 | GS26OCT2027C          | 0.00   | 26-Oct-27     | Illiquid                     | Illiquid                     | 3.00              |
| 131     | IN001127C025 | GS06NOV2027C          | 0.00   | 06-Nov-27     | Illiquid                     | Illiquid                     | 3.00              |
| 132     | IN001127C017 | GS10NOV2027C          | 0.00   | 10-Nov-27     | Illiquid                     | Illiquid                     | 3.00              |
| 133     | IN001127C033 | GS25NOV2027C          | 0.00   | 25-Nov-27     | Illiquid                     | Illiquid                     | 3.00              |

| Sr. No. | ISIN No.     | Security Description        | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 134     | IN001227C080 | GS01DEC2027C                | 0.00   | 01-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 135     | IN001227C015 | GS07DEC2027C                | 0.00   | 07-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 136     | IN0020240167 | 6.64% GS 2027               | 6.64   | 09-Dec-27     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 137     | IN001227C049 | GS12DEC2027C                | 0.00   | 12-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 138     | IN001227C056 | GS15DEC2027C                | 0.00   | 15-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 139     | IN001227C072 | GS16DEC2027C                | 0.00   | 16-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 140     | IN001227C031 | GS17DEC2027C                | 0.00   | 17-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 141     | IN001227C098 | GS19DEC2027C                | 0.00   | 19-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 142     | IN001227C064 | GS23DEC2027C                | 0.00   | 23-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 143     | IN001227C023 | GS31DEC2027C                | 0.00   | 31-Dec-27     | Illiquid                     | Illiquid                     | 3.00              |
| 144     | IN000128C016 | GS02JAN2028C                | 0.00   | 02-Jan-28     | Illiquid                     | Illiquid                     | 3.00              |
| 145     | IN0020170174 | 7.17% GS 2028               | 7.17   | 08-Jan-28     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 146     | IN0020220136 | 7.10% GOI SGRB 2028         | 7.10   | 27-Jan-28     | Illiquid                     | Illiquid                     | 4.00              |
| 147     | IN000128C024 | GS27JAN2028C                | 0.00   | 27-Jan-28     | Illiquid                     | Illiquid                     | 3.00              |
| 148     | IN000128P018 | 7.1%GS27JAN2028P            | 0.00   | 27-Jan-28     | Illiquid                     | Illiquid                     | 3.00              |
| 149     | IN000228C030 | GS05FEB2028C                | 0.00   | 05-Feb-28     | Illiquid                     | Illiquid                     | 3.00              |
| 150     | IN000228C014 | GS10FEB2028C                | 0.00   | 10-Feb-28     | Illiquid                     | Illiquid                     | 3.00              |
| 151     | IN000228C048 | GS18FEB2028C                | 0.00   | 18-Feb-28     | Illiquid                     | Illiquid                     | 3.00              |
| 152     | IN000228C022 | GS22FEB2028C                | 0.00   | 22-Feb-28     | Illiquid                     | Illiquid                     | 3.00              |
| 153     | IN000328C012 | GS09MAR2028C                | 0.00   | 09-Mar-28     | Illiquid                     | Illiquid                     | 3.00              |
| 154     | IN000328C053 | GS12MAR2028C                | 0.00   | 12-Mar-28     | Illiquid                     | Illiquid                     | 3.00              |
| 155     | IN000328C020 | GS15MAR2028C                | 0.00   | 15-Mar-28     | Illiquid                     | Illiquid                     | 3.00              |
| 156     | IN000328C046 | GS19MAR2028C                | 0.00   | 19-Mar-28     | Illiquid                     | Illiquid                     | 3.00              |
| 157     | IN000328C038 | GS20MAR2028C                | 0.00   | 20-Mar-28     | Illiquid                     | Illiquid                     | 3.00              |
| 158     | IN0020020247 | 6.01% GOVT. STOCK 2028      | 6.01   | 25-Mar-28     | Illiquid                     | Illiquid                     | 4.00              |
| 159     | IN0020230010 | 7.06% GS 2028               | 7.06   | 10-Apr-28     | Liquid                       | Liquid                       | 2.00              |
| 160     | IN000428P012 | 7.06%GS10APR2028P           | 0.00   | 10-Apr-28     | Illiquid                     | Illiquid                     | 3.00              |
| 161     | IN000428C028 | GS10APR2028C                | 0.00   | 10-Apr-28     | Illiquid                     | Illiquid                     | 3.00              |
| 162     | IN000428C044 | GS15APR2028C                | 0.00   | 15-Apr-28     | Illiquid                     | Illiquid                     | 3.00              |
| 163     | IN000428C036 | GS22APR2028C                | 0.00   | 22-Apr-28     | Illiquid                     | Illiquid                     | 3.00              |
| 164     | IN000428C010 | GS26APR2028C                | 0.00   | 26-Apr-28     | Illiquid                     | Illiquid                     | 3.00              |
| 165     | IN000528C025 | GS06MAY2028C                | 0.00   | 06-May-28     | Illiquid                     | Illiquid                     | 3.00              |
| 166     | IN000528C017 | GS10MAY2028C                | 0.00   | 10-May-28     | Illiquid                     | Illiquid                     | 3.00              |
| 167     | IN000528C033 | GS25MAY2028C                | 0.00   | 25-May-28     | Illiquid                     | Illiquid                     | 3.00              |
| 168     | IN000628C080 | GS01JUN2028C                | 0.00   | 01-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 169     | IN0020140011 | 8.60% GS 2028               | 8.60   | 02-Jun-28     | Illiquid                     | Semi-Liquid                  | 3.00              |
| 170     | IN0020030022 | 6.13% GOVT. STOCK 2028      | 6.13   | 04-Jun-28     | Semi-Liquid                  | Semi-Liquid                  | 3.00              |
| 171     | IN000628C015 | GS07JUN2028C                | 0.00   | 07-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 172     | IN000628C049 | GS12JUN2028C                | 0.00   | 12-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 173     | IN000628C056 | GS15JUN2028C                | 0.00   | 15-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 174     | IN000628C072 | GS16JUN2028C                | 0.00   | 16-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 175     | IN000628C031 | GS17JUN2028C                | 0.00   | 17-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 176     | IN000628C098 | GS19JUN2028C                | 0.00   | 19-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 177     | IN000628C064 | GS23JUN2028C                | 0.00   | 23-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 178     | IN0020250034 | 5.91% GS 2028               | 5.91   | 30-Jun-28     | Illiquid                     | Illiquid                     | 4.00              |
| 179     | IN000628C023 | GS30JUN2028C                | 0.00   | 30-Jun-28     | Illiquid                     | Illiquid                     | 3.00              |
| 180     | IN000728C013 | GS02JUL2028C                | 0.00   | 02-Jul-28     | Illiquid                     | Illiquid                     | 3.00              |
| 181     | IN000828C037 | GS05AUG2028C                | 0.00   | 05-Aug-28     | Illiquid                     | Illiquid                     | 3.00              |
| 182     | IN000828C011 | GS10AUG2028C                | 0.00   | 10-Aug-28     | Illiquid                     | Illiquid                     | 3.00              |
| 183     | IN000828C045 | GS18AUG2028C                | 0.00   | 18-Aug-28     | Illiquid                     | Illiquid                     | 3.00              |
| 184     | IN000828C029 | GS22AUG2028C                | 0.00   | 22-Aug-28     | Illiquid                     | Illiquid                     | 3.00              |
| 185     | IN000928C019 | GS09SEP2028C                | 0.00   | 09-Sep-28     | Illiquid                     | Illiquid                     | 3.00              |
| 186     | IN000928C050 | GS12SEP2028C                | 0.00   | 12-Sep-28     | Illiquid                     | Illiquid                     | 3.00              |
| 187     | IN000928C027 | GS15SEP2028C                | 0.00   | 15-Sep-28     | Illiquid                     | Illiquid                     | 3.00              |
| 188     | IN000928C043 | GS19SEP2028C                | 0.00   | 19-Sep-28     | Illiquid                     | Illiquid                     | 3.00              |
| 189     | IN000928C035 | GS20SEP2028C                | 0.00   | 20-Sep-28     | Illiquid                     | Illiquid                     | 3.00              |
| 190     | IN0020210160 | GOI FLOATING RATE BOND 2028 | 5.58   | 04-Oct-28     | N/A                          | N/A                          | 5.00              |
| 191     | IN001028C025 | GS10OCT2028C                | 0.00   | 10-Oct-28     | Illiquid                     | Illiquid                     | 3.00              |
| 192     | IN001028C041 | GS15OCT2028C                | 0.00   | 15-Oct-28     | Illiquid                     | Illiquid                     | 3.00              |
| 193     | IN001028C033 | GS22OCT2028C                | 0.00   | 22-Oct-28     | Illiquid                     | Illiquid                     | 3.00              |
| 194     | IN0020230101 | 7.37% GS 2028               | 7.37   | 23-Oct-28     | Liquid                       | Semi-Liquid                  | 3.00              |
| 195     | IN001028C017 | GS26OCT2028C                | 0.00   | 26-Oct-28     | Illiquid                     | Illiquid                     | 3.00              |
| 196     | IN001128C023 | GS06NOV2028C                | 0.00   | 06-Nov-28     | Illiquid                     | Illiquid                     | 4.00              |
| 197     | IN001128C015 | GS10NOV2028C                | 0.00   | 10-Nov-28     | Illiquid                     | Illiquid                     | 4.00              |
| 198     | IN0020230143 | 7.25% GOI SGRB 2028         | 7.25   | 13-Nov-28     | Illiquid                     | Illiquid                     | 5.00              |
| 199     | IN001128C031 | GS25NOV2028C                | 0.00   | 25-Nov-28     | Illiquid                     | Illiquid                     | 4.00              |
| 200     | IN001228C088 | GS01DEC2028C                | 0.00   | 01-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 201     | IN001228C013 | GS07DEC2028C                | 0.00   | 07-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 202     | IN001228C047 | GS12DEC2028C                | 0.00   | 12-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 203     | IN001228C054 | GS15DEC2028C                | 0.00   | 15-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 204     | IN001228C070 | GS16DEC2028C                | 0.00   | 16-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 205     | IN001228C039 | GS17DEC2028C                | 0.00   | 17-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 206     | IN001228C096 | GS19DEC2028C                | 0.00   | 19-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 207     | IN001228C062 | GS23DEC2028C                | 0.00   | 23-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 208     | IN001228C021 | GS31DEC2028C                | 0.00   | 31-Dec-28     | Illiquid                     | Illiquid                     | 4.00              |
| 209     | IN000129C014 | GS02JAN2029C                | 0.00   | 02-Jan-29     | Illiquid                     | Illiquid                     | 4.00              |
| 210     | IN0020180454 | 7.26% GS 2029               | 7.26   | 14-Jan-29     | Liquid                       | Semi-Liquid                  | 4.00              |
| 211     | IN000229C038 | GS05FEB2029C                | 0.00   | 05-Feb-29     | Illiquid                     | Illiquid                     | 4.00              |
| 212     | IN000229C012 | GS10FEB2029C                | 0.00   | 10-Feb-29     | Illiquid                     | Illiquid                     | 4.00              |
| 213     | IN000229C046 | GS18FEB2029C                | 0.00   | 18-Feb-29     | Illiquid                     | Illiquid                     | 4.00              |
| 214     | IN000229C020 | GS22FEB2029C                | 0.00   | 22-Feb-29     | Illiquid                     | Illiquid                     | 4.00              |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 215     | IN000329C010 | GS09MAR2029C         | 0.00   | 09-Mar-29     | Illiquid                     | Illiquid                     | 4.00              |
| 216     | IN000329C051 | GS12MAR2029C         | 0.00   | 12-Mar-29     | Illiquid                     | Illiquid                     | 4.00              |
| 217     | IN000329C028 | GS15MAR2029C         | 0.00   | 15-Mar-29     | Illiquid                     | Illiquid                     | 4.00              |
| 218     | IN000329C044 | GS19MAR2029C         | 0.00   | 19-Mar-29     | Illiquid                     | Illiquid                     | 4.00              |
| 219     | IN0020150069 | 7.59% GS 2029        | 7.59   | 20-Mar-29     | Semi-Liquid                  | Illiquid *                   | 5.00              |
| 220     | IN000329C036 | GS20MAR2029C         | 0.00   | 20-Mar-29     | Illiquid                     | Illiquid                     | 4.00              |
| 221     | IN000429C026 | GS10APR2029C         | 0.00   | 10-Apr-29     | Illiquid                     | Illiquid                     | 4.00              |
| 222     | IN000429C042 | GS15APR2029C         | 0.00   | 15-Apr-29     | Illiquid                     | Illiquid                     | 4.00              |
| 223     | IN0020220011 | 7.10% GS 2029        | 7.10   | 18-Apr-29     | Liquid                       | Semi-Liquid                  | 4.00              |
| 224     | IN000429C034 | GS22APR2029C         | 0.00   | 22-Apr-29     | Illiquid                     | Illiquid                     | 4.00              |
| 225     | IN000429C018 | GS26APR2029C         | 0.00   | 26-Apr-29     | Illiquid                     | Illiquid                     | 4.00              |
| 226     | IN000529C023 | GS06MAY2029C         | 0.00   | 06-May-29     | Illiquid                     | Illiquid                     | 4.00              |
| 227     | IN000529C015 | GS10MAY2029C         | 0.00   | 10-May-29     | Illiquid                     | Illiquid                     | 4.00              |
| 228     | IN000529C031 | GS25MAY2029C         | 0.00   | 25-May-29     | Illiquid                     | Illiquid                     | 4.00              |
| 229     | IN000629C088 | GS01JUN2029C         | 0.00   | 01-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 230     | IN0020240050 | 7.04% GS 2029        | 7.04   | 03-Jun-29     | Liquid                       | Liquid                       | 3.00              |
| 231     | IN000629C013 | GS07JUN2029C         | 0.00   | 07-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 232     | IN000629C047 | GS12JUN2029C         | 0.00   | 12-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 233     | IN000629C054 | GS15JUN2029C         | 0.00   | 15-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 234     | IN000629C070 | GS16JUN2029C         | 0.00   | 16-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 235     | IN000629C039 | GS17JUN2029C         | 0.00   | 17-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 236     | IN000629C096 | GS19JUN2029C         | 0.00   | 19-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 237     | IN000629C062 | GS23JUN2029C         | 0.00   | 23-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 238     | IN000629C021 | GS30JUN2029C         | 0.00   | 30-Jun-29     | Illiquid                     | Illiquid                     | 4.00              |
| 239     | IN000729C011 | GS02JUL2029C         | 0.00   | 02-Jul-29     | Illiquid                     | Illiquid                     | 4.00              |
| 240     | IN000829C035 | GS05AUG2029C         | 0.00   | 05-Aug-29     | Illiquid                     | Illiquid                     | 4.00              |
| 241     | IN000829C019 | GS10AUG2029C         | 0.00   | 10-Aug-29     | Illiquid                     | Illiquid                     | 4.00              |
| 242     | IN000829C043 | GS18AUG2029C         | 0.00   | 18-Aug-29     | Illiquid                     | Illiquid                     | 4.00              |
| 243     | IN000829C027 | GS22AUG2029C         | 0.00   | 22-Aug-29     | Illiquid                     | Illiquid                     | 4.00              |
| 244     | IN000929C017 | GS09SEP2029C         | 0.00   | 09-Sep-29     | Illiquid                     | Illiquid                     | 4.00              |
| 245     | IN000929C058 | GS12SEP2029C         | 0.00   | 12-Sep-29     | Illiquid                     | Illiquid                     | 4.00              |
| 246     | IN000929C025 | GS15SEP2029C         | 0.00   | 15-Sep-29     | Illiquid                     | Illiquid                     | 4.00              |
| 247     | IN000929C041 | GS19SEP2029C         | 0.00   | 19-Sep-29     | Illiquid                     | Illiquid                     | 4.00              |
| 248     | IN000929C033 | GS20SEP2029C         | 0.00   | 20-Sep-29     | Illiquid                     | Illiquid                     | 4.00              |
| 249     | IN0020190362 | 6.45% GS 2029        | 6.45   | 07-Oct-29     | Semi-Liquid                  | Semi-Liquid                  | 4.00              |
| 250     | IN001029C023 | GS10OCT2029C         | 0.00   | 10-Oct-29     | Illiquid                     | Illiquid                     | 4.00              |
| 251     | IN001029C049 | GS15OCT2029C         | 0.00   | 15-Oct-29     | Illiquid                     | Illiquid                     | 4.00              |
| 252     | IN001029C031 | GS22OCT2029C         | 0.00   | 22-Oct-29     | Illiquid                     | Illiquid                     | 4.00              |
| 253     | IN001029C015 | GS26OCT2029C         | 0.00   | 26-Oct-29     | Illiquid                     | Illiquid                     | 4.00              |
| 254     | IN001129C021 | GS06NOV2029C         | 0.00   | 06-Nov-29     | Illiquid                     | Illiquid                     | 4.00              |
| 255     | IN001129C013 | GS10NOV2029C         | 0.00   | 10-Nov-29     | Illiquid                     | Illiquid                     | 4.00              |
| 256     | IN001129C039 | GS25NOV2029C         | 0.00   | 25-Nov-29     | Illiquid                     | Illiquid                     | 4.00              |
| 257     | IN001229C086 | GS01DEC2029C         | 0.00   | 01-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 258     | IN001229C011 | GS07DEC2029C         | 0.00   | 07-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 259     | IN001229C045 | GS12DEC2029C         | 0.00   | 12-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 260     | IN001229C052 | GS15DEC2029C         | 0.00   | 15-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 261     | IN001229C078 | GS16DEC2029C         | 0.00   | 16-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 262     | IN001229C037 | GS17DEC2029C         | 0.00   | 17-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 263     | IN001229C094 | GS19DEC2029C         | 0.00   | 19-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 264     | IN0020240183 | 6.75% GS 2029        | 6.75   | 23-Dec-29     | Liquid                       | Liquid                       | 3.00              |
| 265     | IN001229C060 | GS23DEC2029C         | 0.00   | 23-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 266     | IN0020160118 | 6.79% GS 2029        | 6.79   | 26-Dec-29     | Semi-Liquid                  | Illiquid *                   | 5.00              |
| 267     | IN001229C029 | GS31DEC2029C         | 0.00   | 31-Dec-29     | Illiquid                     | Illiquid                     | 4.00              |
| 268     | IN000130C012 | GS02JAN2030C         | 0.00   | 02-Jan-30     | Illiquid                     | Illiquid                     | 4.00              |
| 269     | IN000230C036 | GS05FEB2030C         | 0.00   | 05-Feb-30     | Illiquid                     | Illiquid                     | 4.00              |
| 270     | IN000230C010 | GS10FEB2030C         | 0.00   | 10-Feb-30     | Illiquid                     | Illiquid                     | 4.00              |
| 271     | IN000230C044 | GS18FEB2030C         | 0.00   | 18-Feb-30     | Illiquid                     | Illiquid                     | 4.00              |
| 272     | IN000230C028 | GS22FEB2030C         | 0.00   | 22-Feb-30     | Illiquid                     | Illiquid                     | 4.00              |
| 273     | IN000330C018 | GS09MAR2030C         | 0.00   | 09-Mar-30     | Illiquid                     | Illiquid                     | 4.00              |
| 274     | IN000330C059 | GS12MAR2030C         | 0.00   | 12-Mar-30     | Illiquid                     | Illiquid                     | 4.00              |
| 275     | IN000330C026 | GS15MAR2030C         | 0.00   | 15-Mar-30     | Illiquid                     | Illiquid                     | 4.00              |
| 276     | IN0020150028 | 7.88% GS 2030        | 7.88   | 19-Mar-30     | Semi-Liquid                  | Illiquid *                   | 5.00              |
| 277     | IN000330C042 | GS19MAR2030C         | 0.00   | 19-Mar-30     | Illiquid                     | Illiquid                     | 4.00              |
| 278     | IN000330C034 | GS20MAR2030C         | 0.00   | 20-Mar-30     | Illiquid                     | Illiquid                     | 4.00              |
| 279     | IN000430C024 | GS10APR2030C         | 0.00   | 10-Apr-30     | Illiquid                     | Illiquid                     | 4.00              |
| 280     | IN000430C040 | GS15APR2030C         | 0.00   | 15-Apr-30     | Illiquid                     | Illiquid                     | 4.00              |
| 281     | IN0020230036 | 7.17% GS 2030        | 7.17   | 17-Apr-30     | Semi-Liquid                  | Semi-Liquid                  | 4.00              |
| 282     | IN000430C032 | GS22APR2030C         | 0.00   | 22-Apr-30     | Illiquid                     | Illiquid                     | 4.00              |
| 283     | IN000430C016 | GS26APR2030C         | 0.00   | 26-Apr-30     | Illiquid                     | Illiquid                     | 4.00              |
| 284     | IN000530C021 | GS06MAY2030C         | 0.00   | 06-May-30     | Illiquid                     | Illiquid                     | 4.00              |
| 285     | IN0020160019 | 7.61% GS 2030        | 7.61   | 09-May-30     | Semi-Liquid                  | Semi-Liquid                  | 4.00              |
| 286     | IN000530C013 | GS10MAY2030C         | 0.00   | 10-May-30     | Illiquid                     | Illiquid                     | 4.00              |
| 287     | IN0020200070 | 5.79% GS 2030        | 5.79   | 11-May-30     | Semi-Liquid                  | Semi-Liquid                  | 4.00              |
| 288     | IN000530C039 | GS25MAY2030C         | 0.00   | 25-May-30     | Illiquid                     | Illiquid                     | 4.00              |
| 289     | IN000630C086 | GS01JUN2030C         | 0.00   | 01-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 290     | IN000630C011 | GS07JUN2030C         | 0.00   | 07-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 291     | IN000630C045 | GS12JUN2030C         | 0.00   | 12-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 292     | IN000630C052 | GS15JUN2030C         | 0.00   | 15-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 293     | IN000630C078 | GS16JUN2030C         | 0.00   | 16-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 294     | IN000630C037 | GS17JUN2030C         | 0.00   | 17-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 295     | IN000630C094 | GS19JUN2030C         | 0.00   | 19-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |

| Sr. No. | ISIN No.     | Security Description   | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 296     | IN000630C060 | GS23JUN2030C           | 0.00   | 23-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 297     | IN000630C029 | GS30JUN2030C           | 0.00   | 30-Jun-30     | Illiquid                     | Illiquid                     | 4.00              |
| 298     | IN000730C019 | GS02JUL2030C           | 0.00   | 02-Jul-30     | Illiquid                     | Illiquid                     | 4.00              |
| 299     | IN0020250067 | 6.01% GS 2030          | 6.01   | 21-Jul-30     | Liquid                       | Liquid                       | 3.00              |
| 300     | IN0020200153 | 5.77% GS 2030          | 5.77   | 03-Aug-30     | Semi-Liquid                  | Semi-Liquid                  | 4.00              |
| 301     | IN000830C033 | GS05AUG2030C           | 0.00   | 05-Aug-30     | Illiquid                     | Illiquid                     | 4.00              |
| 302     | IN000830C017 | GS10AUG2030C           | 0.00   | 10-Aug-30     | Illiquid                     | Illiquid                     | 4.00              |
| 303     | IN000830C041 | GS18AUG2030C           | 0.00   | 18-Aug-30     | Illiquid                     | Illiquid                     | 4.00              |
| 304     | IN000830C025 | GS22AUG2030C           | 0.00   | 22-Aug-30     | Illiquid                     | Illiquid                     | 4.00              |
| 305     | IN000930C015 | GS09SEP2030C           | 0.00   | 09-Sep-30     | Illiquid                     | Illiquid                     | 4.00              |
| 306     | IN000930C056 | GS12SEP2030C           | 0.00   | 12-Sep-30     | Illiquid                     | Illiquid                     | 4.00              |
| 307     | IN000930C023 | GS15SEP2030C           | 0.00   | 15-Sep-30     | Illiquid                     | Illiquid                     | 4.00              |
| 308     | IN000930C049 | GS19SEP2030C           | 0.00   | 19-Sep-30     | Illiquid                     | Illiquid                     | 4.00              |
| 309     | IN000930C031 | GS20SEP2030C           | 0.00   | 20-Sep-30     | Illiquid                     | Illiquid                     | 4.00              |
| 310     | IN0020130053 | 9.20% GOVT. STOCK 2030 | 9.20   | 30-Sep-30     | Illiquid                     | Illiquid                     | 5.00              |
| 311     | IN001030C021 | GS10OCT2030C           | 0.00   | 10-Oct-30     | Illiquid                     | Illiquid                     | 4.00              |
| 312     | IN001030C047 | GS15OCT2030C           | 0.00   | 15-Oct-30     | Illiquid                     | Illiquid                     | 4.00              |
| 313     | IN001030C039 | GS22OCT2030C           | 0.00   | 22-Oct-30     | Illiquid                     | Illiquid                     | 4.00              |
| 314     | IN001030C013 | GS26OCT2030C           | 0.00   | 26-Oct-30     | Illiquid                     | Illiquid                     | 4.00              |
| 315     | IN001130C029 | GS06NOV2030C           | 0.00   | 06-Nov-30     | Illiquid                     | Illiquid                     | 7.00              |
| 316     | IN001130C011 | GS10NOV2030C           | 0.00   | 10-Nov-30     | Illiquid                     | Illiquid                     | 7.00              |
| 317     | IN0020230135 | 7.32% GS 2030          | 7.32   | 13-Nov-30     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 318     | IN001130C037 | GS25NOV2030C           | 0.00   | 25-Nov-30     | Illiquid                     | Illiquid                     | 7.00              |
| 319     | IN0020200294 | 5.85% GS 2030          | 5.85   | 01-Dec-30     | Illiquid                     | Illiquid                     | 6.00              |
| 320     | IN001230C084 | GS01DEC2030C           | 0.00   | 01-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 321     | IN0020110055 | 8.97% GOVT. STOCK 2030 | 8.97   | 05-Dec-30     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 322     | IN001230C019 | GS07DEC2030C           | 0.00   | 07-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 323     | IN001230C043 | GS12DEC2030C           | 0.00   | 12-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 324     | IN001230C050 | GS15DEC2030C           | 0.00   | 15-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 325     | IN001230C076 | GS16DEC2030C           | 0.00   | 16-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 326     | IN001230C035 | GS17DEC2030C           | 0.00   | 17-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 327     | IN001230C092 | GS19DEC2030C           | 0.00   | 19-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 328     | IN001230C068 | GS23DEC2030C           | 0.00   | 23-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 329     | IN001230C027 | GS31DEC2030C           | 0.00   | 31-Dec-30     | Illiquid                     | Illiquid                     | 7.00              |
| 330     | IN000131C010 | GS02JAN2031C           | 0.00   | 02-Jan-31     | Illiquid                     | Illiquid                     | 7.00              |
| 331     | IN000231C034 | GS05FEB2031C           | 0.00   | 05-Feb-31     | Illiquid                     | Illiquid                     | 7.00              |
| 332     | IN000231C018 | GS10FEB2031C           | 0.00   | 10-Feb-31     | Illiquid                     | Illiquid                     | 7.00              |
| 333     | IN000231C042 | GS18FEB2031C           | 0.00   | 18-Feb-31     | Illiquid                     | Illiquid                     | 7.00              |
| 334     | IN000231C026 | GS22FEB2031C           | 0.00   | 22-Feb-31     | Illiquid                     | Illiquid                     | 7.00              |
| 335     | IN000331C016 | GS09MAR2031C           | 0.00   | 09-Mar-31     | Illiquid                     | Illiquid                     | 7.00              |
| 336     | IN000331C057 | GS12MAR2031C           | 0.00   | 12-Mar-31     | Illiquid                     | Illiquid                     | 7.00              |
| 337     | IN000331C024 | GS15MAR2031C           | 0.00   | 15-Mar-31     | Illiquid                     | Illiquid                     | 7.00              |
| 338     | IN000331C040 | GS19MAR2031C           | 0.00   | 19-Mar-31     | Illiquid                     | Illiquid                     | 7.00              |
| 339     | IN000331C032 | GS20MAR2031C           | 0.00   | 20-Mar-31     | Illiquid                     | Illiquid                     | 7.00              |
| 340     | IN000431C022 | GS10APR2031C           | 0.00   | 10-Apr-31     | Illiquid                     | Illiquid                     | 7.00              |
| 341     | IN000431C048 | GS15APR2031C           | 0.00   | 15-Apr-31     | Illiquid                     | Illiquid                     | 7.00              |
| 342     | IN000431C030 | GS22APR2031C           | 0.00   | 22-Apr-31     | Illiquid                     | Illiquid                     | 7.00              |
| 343     | IN000431C014 | GS26APR2031C           | 0.00   | 26-Apr-31     | Illiquid                     | Illiquid                     | 7.00              |
| 344     | IN000531C029 | GS06MAY2031C           | 0.00   | 06-May-31     | Illiquid                     | Illiquid                     | 7.00              |
| 345     | IN000531C011 | GS10MAY2031C           | 0.00   | 10-May-31     | Illiquid                     | Illiquid                     | 7.00              |
| 346     | IN000531C037 | GS25MAY2031C           | 0.00   | 25-May-31     | Illiquid                     | Illiquid                     | 7.00              |
| 347     | IN000631C084 | GS01JUN2031C           | 0.00   | 01-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 348     | IN000631C019 | GS07JUN2031C           | 0.00   | 07-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 349     | IN000631C043 | GS12JUN2031C           | 0.00   | 12-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 350     | IN000631C050 | GS15JUN2031C           | 0.00   | 15-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 351     | IN000631C076 | GS16JUN2031C           | 0.00   | 16-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 352     | IN000631C035 | GS17JUN2031C           | 0.00   | 17-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 353     | IN0020240076 | 7.02% GS 2031          | 7.02   | 18-Jun-31     | Liquid                       | Semi-Liquid                  | 5.00              |
| 354     | IN000631C092 | GS19JUN2031C           | 0.00   | 19-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 355     | IN000631C068 | GS23JUN2031C           | 0.00   | 23-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 356     | IN000631C027 | GS30JUN2031C           | 0.00   | 30-Jun-31     | Illiquid                     | Illiquid                     | 7.00              |
| 357     | IN000731C017 | GS02JUL2031C           | 0.00   | 02-Jul-31     | Illiquid                     | Illiquid                     | 7.00              |
| 358     | IN0020210095 | 6.10% GS 2031          | 6.10   | 12-Jul-31     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 359     | IN000831C031 | GS05AUG2031C           | 0.00   | 05-Aug-31     | Illiquid                     | Illiquid                     | 7.00              |
| 360     | IN000831C015 | GS10AUG2031C           | 0.00   | 10-Aug-31     | Illiquid                     | Illiquid                     | 7.00              |
| 361     | IN000831C049 | GS18AUG2031C           | 0.00   | 18-Aug-31     | Illiquid                     | Illiquid                     | 7.00              |
| 362     | IN000831C023 | GS22AUG2031C           | 0.00   | 22-Aug-31     | Illiquid                     | Illiquid                     | 7.00              |
| 363     | IN000931C013 | GS09SEP2031C           | 0.00   | 09-Sep-31     | Illiquid                     | Illiquid                     | 7.00              |
| 364     | IN000931C054 | GS12SEP2031C           | 0.00   | 12-Sep-31     | Illiquid                     | Illiquid                     | 7.00              |
| 365     | IN000931C021 | GS15SEP2031C           | 0.00   | 15-Sep-31     | Illiquid                     | Illiquid                     | 7.00              |
| 366     | IN0020170042 | 6.68% GS 2031          | 6.68   | 17-Sep-31     | Illiquid                     | Illiquid                     | 6.00              |
| 367     | IN000931C047 | GS19SEP2031C           | 0.00   | 19-Sep-31     | Illiquid                     | Illiquid                     | 7.00              |
| 368     | IN000931C039 | GS20SEP2031C           | 0.00   | 20-Sep-31     | Illiquid                     | Illiquid                     | 7.00              |
| 369     | IN001031C029 | GS10OCT2031C           | 0.00   | 10-Oct-31     | Illiquid                     | Illiquid                     | 7.00              |
| 370     | IN001031C045 | GS15OCT2031C           | 0.00   | 15-Oct-31     | Illiquid                     | Illiquid                     | 7.00              |
| 371     | IN001031C037 | GS22OCT2031C           | 0.00   | 22-Oct-31     | Illiquid                     | Illiquid                     | 7.00              |
| 372     | IN001031C011 | GS26OCT2031C           | 0.00   | 26-Oct-31     | Illiquid                     | Illiquid                     | 7.00              |
| 373     | IN001131C027 | GS06NOV2031C           | 0.00   | 06-Nov-31     | Illiquid                     | Illiquid                     | 7.00              |
| 374     | IN001131C019 | GS10NOV2031C           | 0.00   | 10-Nov-31     | Illiquid                     | Illiquid                     | 7.00              |
| 375     | IN001131C035 | GS25NOV2031C           | 0.00   | 25-Nov-31     | Illiquid                     | Illiquid                     | 7.00              |
| 376     | IN001231C082 | GS01DEC2031C           | 0.00   | 01-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |

| Sr. No. | ISIN No.     | Security Description        | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 377     | IN0020180041 | GOI FLOATING RATE BOND 2031 | 5.63   | 07-Dec-31     | N/A                          | N/A                          | 9.00              |
| 378     | IN001231C017 | GS07DEC2031C                | 0.00   | 07-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 379     | IN001231C041 | GS12DEC2031C                | 0.00   | 12-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 380     | IN001231C058 | GS15DEC2031C                | 0.00   | 15-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 381     | IN001231C074 | GS16DEC2031C                | 0.00   | 16-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 382     | IN001231C033 | GS17DEC2031C                | 0.00   | 17-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 383     | IN001231C090 | GS19DEC2031C                | 0.00   | 19-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 384     | IN001231C066 | GS23DEC2031C                | 0.00   | 23-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 385     | IN0020240191 | 6.79% GS 2031               | 6.79   | 30-Dec-31     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 386     | IN001231C025 | GS31DEC2031C                | 0.00   | 31-Dec-31     | Illiquid                     | Illiquid                     | 7.00              |
| 387     | IN000132C018 | GS02JAN2032C                | 0.00   | 02-Jan-32     | Illiquid                     | Illiquid                     | 7.00              |
| 388     | IN0020210244 | 6.54% GS 2032               | 6.54   | 17-Jan-32     | Liquid                       | Semi-Liquid                  | 5.00              |
| 389     | IN000232C032 | GS05FEB2032C                | 0.00   | 05-Feb-32     | Illiquid                     | Illiquid                     | 7.00              |
| 390     | IN000232C016 | GS10FEB2032C                | 0.00   | 10-Feb-32     | Illiquid                     | Illiquid                     | 7.00              |
| 391     | IN0020060086 | 8.28% GOVT. STOCK 2032      | 8.28   | 15-Feb-32     | Illiquid                     | Illiquid                     | 6.00              |
| 392     | IN000232C040 | GS18FEB2032C                | 0.00   | 18-Feb-32     | Illiquid                     | Illiquid                     | 7.00              |
| 393     | IN000232C024 | GS22FEB2032C                | 0.00   | 22-Feb-32     | Illiquid                     | Illiquid                     | 7.00              |
| 394     | IN000332C014 | GS09MAR2032C                | 0.00   | 09-Mar-32     | Illiquid                     | Illiquid                     | 7.00              |
| 395     | IN000332C055 | GS12MAR2032C                | 0.00   | 12-Mar-32     | Illiquid                     | Illiquid                     | 7.00              |
| 396     | IN000332C022 | GS15MAR2032C                | 0.00   | 15-Mar-32     | Illiquid                     | Illiquid                     | 7.00              |
| 397     | IN000332C048 | GS19MAR2032C                | 0.00   | 19-Mar-32     | Illiquid                     | Illiquid                     | 7.00              |
| 398     | IN000332C030 | GS20MAR2032C                | 0.00   | 20-Mar-32     | Illiquid                     | Illiquid                     | 7.00              |
| 399     | IN000432C020 | GS10APR2032C                | 0.00   | 10-Apr-32     | Illiquid                     | Illiquid                     | 7.00              |
| 400     | IN000432C046 | GS15APR2032C                | 0.00   | 15-Apr-32     | Illiquid                     | Illiquid                     | 7.00              |
| 401     | IN000432C038 | GS22APR2032C                | 0.00   | 22-Apr-32     | Illiquid                     | Illiquid                     | 7.00              |
| 402     | IN000432C012 | GS26APR2032C                | 0.00   | 26-Apr-32     | Illiquid                     | Illiquid                     | 7.00              |
| 403     | IN000532C027 | GS06MAY2032C                | 0.00   | 06-May-32     | Illiquid                     | Illiquid                     | 7.00              |
| 404     | IN000532C019 | GS10MAY2032C                | 0.00   | 10-May-32     | Illiquid                     | Illiquid                     | 7.00              |
| 405     | IN000532C035 | GS25MAY2032C                | 0.00   | 25-May-32     | Illiquid                     | Illiquid                     | 7.00              |
| 406     | IN000632C082 | GS01JUN2032C                | 0.00   | 01-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 407     | IN000632C017 | GS07JUN2032C                | 0.00   | 07-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 408     | IN000632C041 | GS12JUN2032C                | 0.00   | 12-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 409     | IN000632C058 | GS15JUN2032C                | 0.00   | 15-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 410     | IN000632C074 | GS16JUN2032C                | 0.00   | 16-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 411     | IN000632C033 | GS17JUN2032C                | 0.00   | 17-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 412     | IN000632C090 | GS19JUN2032C                | 0.00   | 19-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 413     | IN000632C066 | GS23JUN2032C                | 0.00   | 23-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 414     | IN000632C025 | GS30JUN2032C                | 0.00   | 30-Jun-32     | Illiquid                     | Illiquid                     | 7.00              |
| 415     | IN000732C015 | GS02JUL2032C                | 0.00   | 02-Jul-32     | Illiquid                     | Illiquid                     | 7.00              |
| 416     | IN0020250059 | 6.28% GS 2032               | 6.28   | 14-Jul-32     | Liquid                       | Liquid                       | 3.00              |
| 417     | IN0020070044 | 8.32% GOVT. STOCK 2032      | 8.32   | 02-Aug-32     | Illiquid                     | Illiquid                     | 6.00              |
| 418     | IN000832C039 | GS05AUG2032C                | 0.00   | 05-Aug-32     | Illiquid                     | Illiquid                     | 7.00              |
| 419     | IN000832C013 | GS10AUG2032C                | 0.00   | 10-Aug-32     | Illiquid                     | Illiquid                     | 7.00              |
| 420     | IN000832C047 | GS18AUG2032C                | 0.00   | 18-Aug-32     | Illiquid                     | Illiquid                     | 7.00              |
| 421     | IN0020220060 | 7.26% GS 2032               | 7.26   | 22-Aug-32     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 422     | IN000832C021 | GS22AUG2032C                | 0.00   | 22-Aug-32     | Illiquid                     | Illiquid                     | 7.00              |
| 423     | IN0020020106 | 7.95% G.S 2032              | 7.95   | 28-Aug-32     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 424     | IN000932C011 | GS09SEP2032C                | 0.00   | 09-Sep-32     | Illiquid                     | Illiquid                     | 7.00              |
| 425     | IN000932C052 | GS12SEP2032C                | 0.00   | 12-Sep-32     | Illiquid                     | Illiquid                     | 7.00              |
| 426     | IN000932C029 | GS15SEP2032C                | 0.00   | 15-Sep-32     | Illiquid                     | Illiquid                     | 7.00              |
| 427     | IN000932C045 | GS19SEP2032C                | 0.00   | 19-Sep-32     | Illiquid                     | Illiquid                     | 7.00              |
| 428     | IN000932C037 | GS20SEP2032C                | 0.00   | 20-Sep-32     | Illiquid                     | Illiquid                     | 7.00              |
| 429     | IN0020070077 | 8.33% GOVT. STOCK 2032      | 8.33   | 21-Sep-32     | Illiquid                     | Illiquid                     | 6.00              |
| 430     | IN001032C027 | GS10OCT2032C                | 0.00   | 10-Oct-32     | Illiquid                     | Illiquid                     | 7.00              |
| 431     | IN001032C043 | GS15OCT2032C                | 0.00   | 15-Oct-32     | Illiquid                     | Illiquid                     | 7.00              |
| 432     | IN001032C035 | GS22OCT2032C                | 0.00   | 22-Oct-32     | Illiquid                     | Illiquid                     | 7.00              |
| 433     | IN001032C019 | GS26OCT2032C                | 0.00   | 26-Oct-32     | Illiquid                     | Illiquid                     | 7.00              |
| 434     | IN001132C025 | GS06NOV2032C                | 0.00   | 06-Nov-32     | Illiquid                     | Illiquid                     | 7.00              |
| 435     | IN001132C017 | GS10NOV2032C                | 0.00   | 10-Nov-32     | Illiquid                     | Illiquid                     | 7.00              |
| 436     | IN001132C033 | GS25NOV2032C                | 0.00   | 25-Nov-32     | Illiquid                     | Illiquid                     | 7.00              |
| 437     | IN001232C080 | GS01DEC2032C                | 0.00   | 01-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 438     | IN001232C015 | GS07DEC2032C                | 0.00   | 07-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 439     | IN001232C049 | GS12DEC2032C                | 0.00   | 12-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 440     | IN001232C056 | GS15DEC2032C                | 0.00   | 15-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 441     | IN001232C072 | GS16DEC2032C                | 0.00   | 16-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 442     | IN001232C031 | GS17DEC2032C                | 0.00   | 17-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 443     | IN001232C098 | GS19DEC2032C                | 0.00   | 19-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 444     | IN001232C064 | GS23DEC2032C                | 0.00   | 23-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 445     | IN001232C023 | GS31DEC2032C                | 0.00   | 31-Dec-32     | Illiquid                     | Illiquid                     | 7.00              |
| 446     | IN000133C016 | GS02JAN2033C                | 0.00   | 02-Jan-33     | Illiquid                     | Illiquid                     | 7.00              |
| 447     | IN0020220144 | 7.29% GOI SGRB 2033         | 7.29   | 27-Jan-33     | Illiquid                     | Illiquid                     | 6.00              |
| 448     | IN000233C030 | GS05FEB2033C                | 0.00   | 05-Feb-33     | Illiquid                     | Illiquid                     | 7.00              |
| 449     | IN0020220151 | 7.26% GS 2033               | 7.26   | 06-Feb-33     | Liquid                       | Liquid                       | 3.00              |
| 450     | IN000233C014 | GS10FEB2033C                | 0.00   | 10-Feb-33     | Illiquid                     | Illiquid                     | 7.00              |
| 451     | IN000233C048 | GS18FEB2033C                | 0.00   | 18-Feb-33     | Illiquid                     | Illiquid                     | 7.00              |
| 452     | IN000233C022 | GS22FEB2033C                | 0.00   | 22-Feb-33     | Illiquid                     | Illiquid                     | 7.00              |
| 453     | IN000333C012 | GS09MAR2033C                | 0.00   | 09-Mar-33     | Illiquid                     | Illiquid                     | 7.00              |
| 454     | IN000333C053 | GS12MAR2033C                | 0.00   | 12-Mar-33     | Illiquid                     | Illiquid                     | 7.00              |
| 455     | IN000333C020 | GS15MAR2033C                | 0.00   | 15-Mar-33     | Illiquid                     | Illiquid                     | 7.00              |
| 456     | IN000333C046 | GS19MAR2033C                | 0.00   | 19-Mar-33     | Illiquid                     | Illiquid                     | 7.00              |
| 457     | IN000333C038 | GS26MAR2033C                | 0.00   | 20-Mar-33     | Illiquid                     | Illiquid                     | 7.00              |

| Sr. No. | ISIN No.     | Security Description        | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 458     | IN000433C028 | GS10APR2033C                | 0.00   | 10-Apr-33     | Illiquid                     | Illiquid                     | 7.00              |
| 459     | IN000433C044 | GS15APR2033C                | 0.00   | 15-Apr-33     | Illiquid                     | Illiquid                     | 7.00              |
| 460     | IN000433C036 | GS22APR2033C                | 0.00   | 22-Apr-33     | Illiquid                     | Illiquid                     | 7.00              |
| 461     | IN000433C010 | GS26APR2033C                | 0.00   | 26-Apr-33     | Illiquid                     | Illiquid                     | 7.00              |
| 462     | IN000533C025 | GS06MAY2033C                | 0.00   | 06-May-33     | Illiquid                     | Illiquid                     | 7.00              |
| 463     | IN000533C017 | GS10MAY2033C                | 0.00   | 10-May-33     | Illiquid                     | Illiquid                     | 7.00              |
| 464     | IN000533C033 | GS25MAY2033C                | 0.00   | 25-May-33     | Illiquid                     | Illiquid                     | 7.00              |
| 465     | IN000633C080 | GS01JUN2033C                | 0.00   | 01-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 466     | IN000633C015 | GS07JUN2033C                | 0.00   | 07-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 467     | IN000633C049 | GS12JUN2033C                | 0.00   | 12-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 468     | IN000633C056 | GS15JUN2033C                | 0.00   | 15-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 469     | IN000633C072 | GS16JUN2033C                | 0.00   | 16-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 470     | IN0020190065 | 7.57% GS 2033               | 7.57   | 17-Jun-33     | Illiquid                     | Semi-Liquid                  | 5.00              |
| 471     | IN000633C031 | GS17JUN2033C                | 0.00   | 17-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 472     | IN000633C098 | GS19JUN2033C                | 0.00   | 19-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 473     | IN000633C064 | GS23JUN2033C                | 0.00   | 23-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 474     | IN000633C023 | GS30JUN2033C                | 0.00   | 30-Jun-33     | Illiquid                     | Illiquid                     | 7.00              |
| 475     | IN000733C013 | GS02JUL2033C                | 0.00   | 02-Jul-33     | Illiquid                     | Illiquid                     | 7.00              |
| 476     | IN000833C037 | GS05AUG2033C                | 0.00   | 05-Aug-33     | Illiquid                     | Illiquid                     | 7.00              |
| 477     | IN000833C011 | GS10AUG2033C                | 0.00   | 10-Aug-33     | Illiquid                     | Illiquid                     | 7.00              |
| 478     | IN0020230085 | 7.18% GS 2033               | 7.18   | 14-Aug-33     | Liquid                       | Liquid                       | 3.00              |
| 479     | IN000833C045 | GS18AUG2033C                | 0.00   | 18-Aug-33     | Illiquid                     | Illiquid                     | 7.00              |
| 480     | IN000833C029 | GS22AUG2033C                | 0.00   | 22-Aug-33     | Illiquid                     | Illiquid                     | 7.00              |
| 481     | IN000933C019 | GS09SEP2033C                | 0.00   | 09-Sep-33     | Illiquid                     | Illiquid                     | 7.00              |
| 482     | IN000933C050 | GS12SEP2033C                | 0.00   | 12-Sep-33     | Illiquid                     | Illiquid                     | 7.00              |
| 483     | IN000933C027 | GS15SEP2033C                | 0.00   | 15-Sep-33     | Illiquid                     | Illiquid                     | 7.00              |
| 484     | IN000933C043 | GS19SEP2033C                | 0.00   | 19-Sep-33     | Illiquid                     | Illiquid                     | 7.00              |
| 485     | IN000933C035 | GS20SEP2033C                | 0.00   | 20-Sep-33     | Illiquid                     | Illiquid                     | 7.00              |
| 486     | IN0020200120 | GOI FLOATING RATE BOND 2033 | 5.60   | 22-Sep-33     | N/A                          | N/A                          | 9.00              |
| 487     | IN001033C025 | GS10OCT2033C                | 0.00   | 10-Oct-33     | Illiquid                     | Illiquid                     | 7.00              |
| 488     | IN001033C041 | GS15OCT2033C                | 0.00   | 15-Oct-33     | Illiquid                     | Illiquid                     | 7.00              |
| 489     | IN001033C033 | GS22OCT2033C                | 0.00   | 22-Oct-33     | Illiquid                     | Illiquid                     | 7.00              |
| 490     | IN001033C017 | GS26OCT2033C                | 0.00   | 26-Oct-33     | Illiquid                     | Illiquid                     | 7.00              |
| 491     | IN001133C023 | GS06NOV2033C                | 0.00   | 06-Nov-33     | Illiquid                     | Illiquid                     | 7.00              |
| 492     | IN0020140052 | 8.24% GS 2033               | 8.24   | 10-Nov-33     | Illiquid                     | Illiquid                     | 6.00              |
| 493     | IN001133C015 | GS10NOV2033C                | 0.00   | 10-Nov-33     | Illiquid                     | Illiquid                     | 7.00              |
| 494     | IN001133P017 | 8.24%GS10NOV2033P           | 0.00   | 10-Nov-33     | Illiquid                     | Illiquid                     | 7.00              |
| 495     | IN001133C031 | GS25NOV2033C                | 0.00   | 25-Nov-33     | Illiquid                     | Illiquid                     | 7.00              |
| 496     | IN001233C088 | GS01DEC2033C                | 0.00   | 01-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 497     | IN0020160100 | 6.57% GS 2033               | 6.57   | 05-Dec-33     | Illiquid                     | Illiquid                     | 6.00              |
| 498     | IN001233C013 | GS07DEC2033C                | 0.00   | 07-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 499     | IN0020230150 | 7.24% GOI SGRB 2033         | 7.24   | 11-Dec-33     | Illiquid                     | Illiquid                     | 6.00              |
| 500     | IN001233C047 | GS12DEC2033C                | 0.00   | 12-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 501     | IN001233C054 | GS15DEC2033C                | 0.00   | 15-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 502     | IN001233C070 | GS16DEC2033C                | 0.00   | 16-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 503     | IN001233C039 | GS17DEC2033C                | 0.00   | 17-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 504     | IN001233C096 | GS19DEC2033C                | 0.00   | 19-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 505     | IN001233C062 | GS23DEC2033C                | 0.00   | 23-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 506     | IN001233C021 | GS31DEC2033C                | 0.00   | 31-Dec-33     | Illiquid                     | Illiquid                     | 7.00              |
| 507     | IN000134C014 | GS02JAN2034C                | 0.00   | 02-Jan-34     | Illiquid                     | Illiquid                     | 7.00              |
| 508     | IN000234C038 | GS05FEB2034C                | 0.00   | 05-Feb-34     | Illiquid                     | Illiquid                     | 7.00              |
| 509     | IN000234C012 | GS10FEB2034C                | 0.00   | 10-Feb-34     | Illiquid                     | Illiquid                     | 7.00              |
| 510     | IN000234C046 | GS18FEB2034C                | 0.00   | 18-Feb-34     | Illiquid                     | Illiquid                     | 7.00              |
| 511     | IN000234C020 | GS22FEB2034C                | 0.00   | 22-Feb-34     | Illiquid                     | Illiquid                     | 7.00              |
| 512     | IN000334C010 | GS09MAR2034C                | 0.00   | 09-Mar-34     | Illiquid                     | Illiquid                     | 7.00              |
| 513     | IN000334C051 | GS12MAR2034C                | 0.00   | 12-Mar-34     | Illiquid                     | Illiquid                     | 7.00              |
| 514     | IN000334C028 | GS15MAR2034C                | 0.00   | 15-Mar-34     | Illiquid                     | Illiquid                     | 7.00              |
| 515     | IN000334C044 | GS19MAR2034C                | 0.00   | 19-Mar-34     | Illiquid                     | Illiquid                     | 7.00              |
| 516     | IN000334C036 | GS20MAR2034C                | 0.00   | 20-Mar-34     | Illiquid                     | Illiquid                     | 7.00              |
| 517     | IN0020240019 | 7.10% GS 2034               | 7.10   | 08-Apr-34     | Liquid                       | Liquid                       | 3.00              |
| 518     | IN000434C026 | GS10APR2034C                | 0.00   | 10-Apr-34     | Illiquid                     | Illiquid                     | 7.00              |
| 519     | IN000434C042 | GS15APR2034C                | 0.00   | 15-Apr-34     | Illiquid                     | Illiquid                     | 7.00              |
| 520     | IN000434C034 | GS22APR2034C                | 0.00   | 22-Apr-34     | Illiquid                     | Illiquid                     | 7.00              |
| 521     | IN000434C018 | GS26APR2034C                | 0.00   | 26-Apr-34     | Illiquid                     | Illiquid                     | 7.00              |
| 522     | IN000534C015 | GS06MAY2034C                | 0.00   | 06-May-34     | Illiquid                     | Illiquid                     | 7.00              |
| 523     | IN000534C023 | GS25MAY2034C                | 0.00   | 25-May-34     | Illiquid                     | Illiquid                     | 7.00              |
| 524     | IN000634C088 | GS01JUN2034C                | 0.00   | 01-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 525     | IN000634C013 | GS07JUN2034C                | 0.00   | 07-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 526     | IN000634C047 | GS12JUN2034C                | 0.00   | 12-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 527     | IN000634C054 | GS15JUN2034C                | 0.00   | 15-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 528     | IN000634C070 | GS16JUN2034C                | 0.00   | 16-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 529     | IN000634C039 | GS17JUN2034C                | 0.00   | 17-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 530     | IN000634C096 | GS19JUN2034C                | 0.00   | 19-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 531     | IN000634C062 | GS23JUN2034C                | 0.00   | 23-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 532     | IN000634C021 | GS30JUN2034C                | 0.00   | 30-Jun-34     | Illiquid                     | Illiquid                     | 7.00              |
| 533     | IN000734C011 | GS02JUL2034C                | 0.00   | 02-Jul-34     | Illiquid                     | Illiquid                     | 7.00              |
| 534     | IN000834C035 | GS05AUG2034C                | 0.00   | 05-Aug-34     | Illiquid                     | Illiquid                     | 7.00              |
| 535     | IN0020240100 | 6.90% GOI SGRB 2034         | 6.90   | 05-Aug-34     | Semi-Liquid                  | Illiquid *                   | 6.00              |
| 536     | IN0020040039 | 7.5% GOVT. STOCK 2034       | 7.50   | 10-Aug-34     | Semi-Liquid                  | Illiquid *                   | 6.00              |
| 537     | IN000834C019 | GS10AUG2034C                | 0.00   | 10-Aug-34     | Illiquid                     | Illiquid                     | 7.00              |
| 538     | IN000834P011 | 7.5%GS10AUG2034P            | 0.00   | 10-Aug-34     | Illiquid                     | Illiquid                     | 7.00              |

| Sr. No. | ISIN No.     | Security Description   | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 539     | IN000834C043 | GS18AUG2034C           | 0.00   | 18-Aug-34     | Illiquid                     | Illiquid                     | 7.00              |
| 540     | IN000834C027 | GS22AUG2034C           | 0.00   | 22-Aug-34     | Illiquid                     | Illiquid                     | 7.00              |
| 541     | IN000934C017 | GS09SEP2034C           | 0.00   | 09-Sep-34     | Illiquid                     | Illiquid                     | 7.00              |
| 542     | IN000934C058 | GS12SEP2034C           | 0.00   | 12-Sep-34     | Illiquid                     | Illiquid                     | 7.00              |
| 543     | IN000934C025 | GS15SEP2034C           | 0.00   | 15-Sep-34     | Illiquid                     | Illiquid                     | 7.00              |
| 544     | IN0020200096 | 6.19% GS 2034          | 6.19   | 16-Sep-34     | Illiquid                     | Semi-Liquid                  | 5.00              |
| 545     | IN000934C041 | GS19SEP2034C           | 0.00   | 19-Sep-34     | Illiquid                     | Illiquid                     | 7.00              |
| 546     | IN000934C033 | GS20SEP2034C           | 0.00   | 20-Sep-34     | Illiquid                     | Illiquid                     | 7.00              |
| 547     | IN0020240126 | 6.79% GS 2034          | 6.79   | 07-Oct-34     | Liquid                       | Liquid                       | 3.00              |
| 548     | IN001034C023 | GS10OCT2034C           | 0.00   | 10-Oct-34     | Illiquid                     | Illiquid                     | 7.00              |
| 549     | IN001034C049 | GS15OCT2034C           | 0.00   | 15-Oct-34     | Illiquid                     | Illiquid                     | 7.00              |
| 550     | IN001034C031 | GS22OCT2034C           | 0.00   | 22-Oct-34     | Illiquid                     | Illiquid                     | 7.00              |
| 551     | IN001034C015 | GS26OCT2034C           | 0.00   | 26-Oct-34     | Illiquid                     | Illiquid                     | 7.00              |
| 552     | IN0020210137 | GOI FRB 2034           | 5.56   | 30-Oct-34     | N/A                          | N/A                          | 12.00             |
| 553     | IN001134C013 | GS06NOV2034C           | 0.00   | 06-Nov-34     | Illiquid                     | Illiquid                     | 7.00              |
| 554     | IN001134C021 | GS25NOV2034C           | 0.00   | 25-Nov-34     | Illiquid                     | Illiquid                     | 7.00              |
| 555     | IN001234C086 | GS01DEC2034C           | 0.00   | 01-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 556     | IN0020240159 | 6.79% GOI SGRB 2034    | 6.79   | 02-Dec-34     | Illiquid                     | Illiquid                     | 6.00              |
| 557     | IN001234C011 | GS07DEC2034C           | 0.00   | 07-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 558     | IN001234C045 | GS12DEC2034C           | 0.00   | 12-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 559     | IN001234C052 | GS15DEC2034C           | 0.00   | 15-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 560     | IN001234C078 | GS16DEC2034C           | 0.00   | 16-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 561     | IN001234C037 | GS17DEC2034C           | 0.00   | 17-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 562     | IN0020150051 | 7.73% GS 2034          | 7.73   | 19-Dec-34     | Illiquid                     | Illiquid                     | 6.00              |
| 563     | IN001234C094 | GS19DEC2034C           | 0.00   | 19-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 564     | IN001234C060 | GS23DEC2034C           | 0.00   | 23-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 565     | IN001234C029 | GS31DEC2034C           | 0.00   | 31-Dec-34     | Illiquid                     | Illiquid                     | 7.00              |
| 566     | IN000135C011 | GS02JAN2035C           | 0.00   | 02-Jan-35     | Illiquid                     | Illiquid                     | 7.00              |
| 567     | IN000235C027 | GS05FEB2035C           | 0.00   | 05-Feb-35     | Illiquid                     | Illiquid                     | 7.00              |
| 568     | IN000235C035 | GS18FEB2035C           | 0.00   | 18-Feb-35     | Illiquid                     | Illiquid                     | 7.00              |
| 569     | IN000235C019 | GS22FEB2035C           | 0.00   | 22-Feb-35     | Illiquid                     | Illiquid                     | 7.00              |
| 570     | IN000335C017 | GS09MAR2035C           | 0.00   | 09-Mar-35     | Illiquid                     | Illiquid                     | 7.00              |
| 571     | IN000335C058 | GS12MAR2035C           | 0.00   | 12-Mar-35     | Illiquid                     | Illiquid                     | 7.00              |
| 572     | IN000335C025 | GS15MAR2035C           | 0.00   | 15-Mar-35     | Illiquid                     | Illiquid                     | 7.00              |
| 573     | IN0020200245 | 6.22% GS 2035          | 6.22   | 16-Mar-35     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 574     | IN000335C041 | GS19MAR2035C           | 0.00   | 19-Mar-35     | Illiquid                     | Illiquid                     | 7.00              |
| 575     | IN000335C033 | GS20MAR2035C           | 0.00   | 20-Mar-35     | Illiquid                     | Illiquid                     | 7.00              |
| 576     | IN000435C023 | GS10APR2035C           | 0.00   | 10-Apr-35     | Illiquid                     | Illiquid                     | 7.00              |
| 577     | IN000435C049 | GS15APR2035C           | 0.00   | 15-Apr-35     | Illiquid                     | Illiquid                     | 7.00              |
| 578     | IN000435C031 | GS22APR2035C           | 0.00   | 22-Apr-35     | Illiquid                     | Illiquid                     | 7.00              |
| 579     | IN000435C015 | GS26APR2035C           | 0.00   | 26-Apr-35     | Illiquid                     | Illiquid                     | 7.00              |
| 580     | IN0020250026 | 6.33% GS 2035          | 6.33   | 05-May-35     | Liquid                       | Liquid                       | 3.00              |
| 581     | IN000535C012 | GS06MAY2035C           | 0.00   | 06-May-35     | Illiquid                     | Illiquid                     | 7.00              |
| 582     | IN000535C020 | GS25MAY2035C           | 0.00   | 25-May-35     | Illiquid                     | Illiquid                     | 7.00              |
| 583     | IN000635C085 | GS01JUN2035C           | 0.00   | 01-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 584     | IN000635C010 | GS07JUN2035C           | 0.00   | 07-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 585     | IN000635C044 | GS12JUN2035C           | 0.00   | 12-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 586     | IN000635C051 | GS15JUN2035C           | 0.00   | 15-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 587     | IN0020210020 | 6.64% GS 2035          | 6.64   | 16-Jun-35     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 588     | IN000635C077 | GS16JUN2035C           | 0.00   | 16-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 589     | IN000635C036 | GS17JUN2035C           | 0.00   | 17-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 590     | IN000635C093 | GS19JUN2035C           | 0.00   | 19-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 591     | IN000635C069 | GS23JUN2035C           | 0.00   | 23-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 592     | IN000635C028 | GS30JUN2035C           | 0.00   | 30-Jun-35     | Illiquid                     | Illiquid                     | 7.00              |
| 593     | IN000735C018 | GS02JUL2035C           | 0.00   | 02-Jul-35     | Illiquid                     | Illiquid                     | 7.00              |
| 594     | IN000835C024 | GS05AUG2035C           | 0.00   | 05-Aug-35     | Illiquid                     | Illiquid                     | 7.00              |
| 595     | IN000835C032 | GS18AUG2035C           | 0.00   | 18-Aug-35     | Illiquid                     | Illiquid                     | 7.00              |
| 596     | IN000835C016 | GS22AUG2035C           | 0.00   | 22-Aug-35     | Illiquid                     | Illiquid                     | 7.00              |
| 597     | IN0020050012 | 7.40% GOVT. STOCK 2035 | 7.40   | 09-Sep-35     | Semi-Liquid                  | Semi-Liquid                  | 5.00              |
| 598     | IN000935C014 | GS09SEP2035C           | 0.00   | 09-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 599     | IN000935P016 | 7.4%GS09SEP2035P       | 0.00   | 09-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 600     | IN000935C055 | GS12SEP2035C           | 0.00   | 12-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 601     | IN000935C022 | GS15SEP2035C           | 0.00   | 15-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 602     | IN000935C048 | GS19SEP2035C           | 0.00   | 19-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 603     | IN000935C030 | GS20SEP2035C           | 0.00   | 20-Sep-35     | Illiquid                     | Illiquid                     | 7.00              |
| 604     | IN0020250091 | 6.48% GS 2035          | 6.48   | 06-Oct-35     | Liquid                       | Liquid                       | 3.00              |
| 605     | IN001035C020 | GS10OCT2035C           | 0.00   | 10-Oct-35     | Illiquid                     | Illiquid                     | 7.00              |
| 606     | IN001035C046 | GS15OCT2035C           | 0.00   | 15-Oct-35     | Illiquid                     | Illiquid                     | 7.00              |
| 607     | IN001035C038 | GS22OCT2035C           | 0.00   | 22-Oct-35     | Illiquid                     | Illiquid                     | 7.00              |
| 608     | IN001035C012 | GS26OCT2035C           | 0.00   | 26-Oct-35     | Illiquid                     | Illiquid                     | 7.00              |
| 609     | IN001135C010 | GS06NOV2035C           | 0.00   | 06-Nov-35     | Illiquid                     | Illiquid                     | 10.00             |
| 610     | IN001135C028 | GS25NOV2035C           | 0.00   | 25-Nov-35     | Illiquid                     | Illiquid                     | 10.00             |
| 611     | IN001235C083 | GS01DEC2035C           | 0.00   | 01-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 612     | IN001235C018 | GS07DEC2035C           | 0.00   | 07-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 613     | IN001235C042 | GS12DEC2035C           | 0.00   | 12-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 614     | IN0020210152 | 6.67% GS 2035          | 6.67   | 15-Dec-35     | Semi-Liquid                  | Semi-Liquid                  | 6.00              |
| 615     | IN001235C059 | GS15DEC2035C           | 0.00   | 15-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 616     | IN001235C075 | GS16DEC2035C           | 0.00   | 16-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 617     | IN001235C034 | GS17DEC2035C           | 0.00   | 17-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 618     | IN001235C091 | GS19DEC2035C           | 0.00   | 19-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 619     | IN001235C067 | GS23DEC2035C           | 0.00   | 23-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |

| Sr. No. | ISIN No.     | Security Description   | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 620     | IN001235C026 | GS31DEC2035C           | 0.00   | 31-Dec-35     | Illiquid                     | Illiquid                     | 10.00             |
| 621     | IN000136C019 | GS02JAN2036C           | 0.00   | 02-Jan-36     | Illiquid                     | Illiquid                     | 10.00             |
| 622     | IN000236C025 | GS05FEB2036C           | 0.00   | 05-Feb-36     | Illiquid                     | Illiquid                     | 10.00             |
| 623     | IN000236C033 | GS18FEB2036C           | 0.00   | 18-Feb-36     | Illiquid                     | Illiquid                     | 10.00             |
| 624     | IN000236C017 | GS22FEB2036C           | 0.00   | 22-Feb-36     | Illiquid                     | Illiquid                     | 10.00             |
| 625     | IN000336C049 | GS12MAR2036C           | 0.00   | 12-Mar-36     | Illiquid                     | Illiquid                     | 10.00             |
| 626     | IN000336C015 | GS15MAR2036C           | 0.00   | 15-Mar-36     | Illiquid                     | Illiquid                     | 10.00             |
| 627     | IN000336C031 | GS19MAR2036C           | 0.00   | 19-Mar-36     | Illiquid                     | Illiquid                     | 10.00             |
| 628     | IN000336C023 | GS20MAR2036C           | 0.00   | 20-Mar-36     | Illiquid                     | Illiquid                     | 10.00             |
| 629     | IN000436C021 | GS10APR2036C           | 0.00   | 10-Apr-36     | Illiquid                     | Illiquid                     | 10.00             |
| 630     | IN000436C047 | GS15APR2036C           | 0.00   | 15-Apr-36     | Illiquid                     | Illiquid                     | 10.00             |
| 631     | IN000436C039 | GS22APR2036C           | 0.00   | 22-Apr-36     | Illiquid                     | Illiquid                     | 10.00             |
| 632     | IN000436C013 | GS26APR2036C           | 0.00   | 26-Apr-36     | Illiquid                     | Illiquid                     | 10.00             |
| 633     | IN000536C010 | GS06MAY2036C           | 0.00   | 06-May-36     | Illiquid                     | Illiquid                     | 10.00             |
| 634     | IN0020220029 | 7.54% GS 2036          | 7.54   | 23-May-36     | Semi-Liquid                  | Semi-Liquid                  | 6.00              |
| 635     | IN000536C028 | GS25MAY2036C           | 0.00   | 25-May-36     | Illiquid                     | Illiquid                     | 10.00             |
| 636     | IN000636C083 | GS01JUN2036C           | 0.00   | 01-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 637     | IN0020060045 | 8.33% GOVT. STOCK 2036 | 8.33   | 07-Jun-36     | Illiquid                     | Illiquid                     | 8.00              |
| 638     | IN000636P010 | 8.33%GS07JUN2036P      | 0.00   | 07-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 639     | IN000636C018 | GS07JUN2036C           | 0.00   | 07-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 640     | IN000636C042 | GS12JUN2036C           | 0.00   | 12-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 641     | IN000636C059 | GS15JUN2036C           | 0.00   | 15-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 642     | IN000636C075 | GS16JUN2036C           | 0.00   | 16-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 643     | IN000636C034 | GS17JUN2036C           | 0.00   | 17-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 644     | IN000636C091 | GS19JUN2036C           | 0.00   | 19-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 645     | IN000636C067 | GS23JUN2036C           | 0.00   | 23-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 646     | IN000636C026 | GS30JUN2036C           | 0.00   | 30-Jun-36     | Illiquid                     | Illiquid                     | 10.00             |
| 647     | IN000736C016 | GS02JUL2036C           | 0.00   | 02-Jul-36     | Illiquid                     | Illiquid                     | 10.00             |
| 648     | IN000836C022 | GS05AUG2036C           | 0.00   | 05-Aug-36     | Illiquid                     | Illiquid                     | 10.00             |
| 649     | IN000836C030 | GS18AUG2036C           | 0.00   | 18-Aug-36     | Illiquid                     | Illiquid                     | 10.00             |
| 650     | IN000836C014 | GS22AUG2036C           | 0.00   | 22-Aug-36     | Illiquid                     | Illiquid                     | 10.00             |
| 651     | IN000936C046 | GS12SEP2036C           | 0.00   | 12-Sep-36     | Illiquid                     | Illiquid                     | 10.00             |
| 652     | IN000936C012 | GS15SEP2036C           | 0.00   | 15-Sep-36     | Illiquid                     | Illiquid                     | 10.00             |
| 653     | IN000936C038 | GS19SEP2036C           | 0.00   | 19-Sep-36     | Illiquid                     | Illiquid                     | 10.00             |
| 654     | IN000936C020 | GS20SEP2036C           | 0.00   | 20-Sep-36     | Illiquid                     | Illiquid                     | 10.00             |
| 655     | IN001036C028 | GS10OCT2036C           | 0.00   | 10-Oct-36     | Illiquid                     | Illiquid                     | 10.00             |
| 656     | IN001036C044 | GS15OCT2036C           | 0.00   | 15-Oct-36     | Illiquid                     | Illiquid                     | 10.00             |
| 657     | IN001036C036 | GS22OCT2036C           | 0.00   | 22-Oct-36     | Illiquid                     | Illiquid                     | 10.00             |
| 658     | IN001036C010 | GS26OCT2036C           | 0.00   | 26-Oct-36     | Illiquid                     | Illiquid                     | 10.00             |
| 659     | IN001136C018 | GS06NOV2036C           | 0.00   | 06-Nov-36     | Illiquid                     | Illiquid                     | 10.00             |
| 660     | IN001136C026 | GS25NOV2036C           | 0.00   | 25-Nov-36     | Illiquid                     | Illiquid                     | 10.00             |
| 661     | IN001236C073 | GS01DEC2036C           | 0.00   | 01-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 662     | IN001236C032 | GS12DEC2036C           | 0.00   | 12-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 663     | IN001236C040 | GS15DEC2036C           | 0.00   | 15-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 664     | IN001236C065 | GS16DEC2036C           | 0.00   | 16-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 665     | IN001236C024 | GS17DEC2036C           | 0.00   | 17-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 666     | IN0020220102 | 7.41% GS 2036          | 7.41   | 19-Dec-36     | Semi-Liquid                  | Semi-Liquid                  | 6.00              |
| 667     | IN001236C081 | GS19DEC2036C           | 0.00   | 19-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 668     | IN001236C057 | GS23DEC2036C           | 0.00   | 23-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 669     | IN001236C016 | GS31DEC2036C           | 0.00   | 31-Dec-36     | Illiquid                     | Illiquid                     | 10.00             |
| 670     | IN000137C017 | GS02JAN2037C           | 0.00   | 02-Jan-37     | Illiquid                     | Illiquid                     | 10.00             |
| 671     | IN000237C023 | GS05FEB2037C           | 0.00   | 05-Feb-37     | Illiquid                     | Illiquid                     | 10.00             |
| 672     | IN000237C031 | GS18FEB2037C           | 0.00   | 18-Feb-37     | Illiquid                     | Illiquid                     | 10.00             |
| 673     | IN000237C015 | GS22FEB2037C           | 0.00   | 22-Feb-37     | Illiquid                     | Illiquid                     | 10.00             |
| 674     | IN000337C047 | GS12MAR2037C           | 0.00   | 12-Mar-37     | Illiquid                     | Illiquid                     | 10.00             |
| 675     | IN000337C013 | GS15MAR2037C           | 0.00   | 15-Mar-37     | Illiquid                     | Illiquid                     | 10.00             |
| 676     | IN000337C039 | GS19MAR2037C           | 0.00   | 19-Mar-37     | Illiquid                     | Illiquid                     | 10.00             |
| 677     | IN000337C021 | GS20MAR2037C           | 0.00   | 20-Mar-37     | Illiquid                     | Illiquid                     | 10.00             |
| 678     | IN000437C029 | GS10APR2037C           | 0.00   | 10-Apr-37     | Illiquid                     | Illiquid                     | 10.00             |
| 679     | IN000437C045 | GS15APR2037C           | 0.00   | 15-Apr-37     | Illiquid                     | Illiquid                     | 10.00             |
| 680     | IN000437C037 | GS22APR2037C           | 0.00   | 22-Apr-37     | Illiquid                     | Illiquid                     | 10.00             |
| 681     | IN000437C011 | GS26APR2037C           | 0.00   | 26-Apr-37     | Illiquid                     | Illiquid                     | 10.00             |
| 682     | IN000537C018 | GS06MAY2037C           | 0.00   | 06-May-37     | Illiquid                     | Illiquid                     | 10.00             |
| 683     | IN000537C026 | GS25MAY2037C           | 0.00   | 25-May-37     | Illiquid                     | Illiquid                     | 10.00             |
| 684     | IN000637C073 | GS01JUN2037C           | 0.00   | 01-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 685     | IN000637C032 | GS12JUN2037C           | 0.00   | 12-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 686     | IN000637C040 | GS15JUN2037C           | 0.00   | 15-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 687     | IN000637C065 | GS16JUN2037C           | 0.00   | 16-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 688     | IN000637C024 | GS17JUN2037C           | 0.00   | 17-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 689     | IN000637C081 | GS19JUN2037C           | 0.00   | 19-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 690     | IN000637C057 | GS23JUN2037C           | 0.00   | 23-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 691     | IN000637C016 | GS30JUN2037C           | 0.00   | 30-Jun-37     | Illiquid                     | Illiquid                     | 10.00             |
| 692     | IN000737C014 | GS02JUL2037C           | 0.00   | 02-Jul-37     | Illiquid                     | Illiquid                     | 10.00             |
| 693     | IN0020230077 | 7.18% GS 2037          | 7.18   | 24-Jul-37     | Liquid                       | Liquid                       | 4.00              |
| 694     | IN000837C020 | GS05AUG2037C           | 0.00   | 05-Aug-37     | Illiquid                     | Illiquid                     | 10.00             |
| 695     | IN000837C038 | GS18AUG2037C           | 0.00   | 18-Aug-37     | Illiquid                     | Illiquid                     | 10.00             |
| 696     | IN000837C012 | GS22AUG2037C           | 0.00   | 22-Aug-37     | Illiquid                     | Illiquid                     | 10.00             |
| 697     | IN000937C044 | GS12SEP2037C           | 0.00   | 12-Sep-37     | Illiquid                     | Illiquid                     | 10.00             |
| 698     | IN000937C010 | GS15SEP2037C           | 0.00   | 15-Sep-37     | Illiquid                     | Illiquid                     | 10.00             |
| 699     | IN000937C036 | GS19SEP2037C           | 0.00   | 19-Sep-37     | Illiquid                     | Illiquid                     | 10.00             |
| 700     | IN000937C028 | GS20SEP2037C           | 0.00   | 20-Sep-37     | Illiquid                     | Illiquid                     | 10.00             |

| Sr. No. | ISIN No.     | Security Description  | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 701     | IN001037C026 | GS10OCT2037C          | 0.00   | 10-Oct-37     | Illiquid                     | Illiquid                     | 10.00             |
| 702     | IN001037C042 | GS15OCT2037C          | 0.00   | 15-Oct-37     | Illiquid                     | Illiquid                     | 10.00             |
| 703     | IN001037C034 | GS22OCT2037C          | 0.00   | 22-Oct-37     | Illiquid                     | Illiquid                     | 10.00             |
| 704     | IN001037C018 | GS26OCT2037C          | 0.00   | 26-Oct-37     | Illiquid                     | Illiquid                     | 10.00             |
| 705     | IN001137C016 | GS06NOV2037C          | 0.00   | 06-Nov-37     | Illiquid                     | Illiquid                     | 10.00             |
| 706     | IN001137C024 | GS25NOV2037C          | 0.00   | 25-Nov-37     | Illiquid                     | Illiquid                     | 10.00             |
| 707     | IN001237C071 | GS01DEC2037C          | 0.00   | 01-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 708     | IN001237C030 | GS12DEC2037C          | 0.00   | 12-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 709     | IN001237C048 | GS15DEC2037C          | 0.00   | 15-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 710     | IN001237C063 | GS16DEC2037C          | 0.00   | 16-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 711     | IN001237C022 | GS17DEC2037C          | 0.00   | 17-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 712     | IN001237C089 | GS19DEC2037C          | 0.00   | 19-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 713     | IN001237C055 | GS23DEC2037C          | 0.00   | 23-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 714     | IN001237C014 | GS31DEC2037C          | 0.00   | 31-Dec-37     | Illiquid                     | Illiquid                     | 10.00             |
| 715     | IN000138C015 | GS02JAN2038C          | 0.00   | 02-Jan-38     | Illiquid                     | Illiquid                     | 10.00             |
| 716     | IN000238C021 | GS05FEB2038C          | 0.00   | 05-Feb-38     | Illiquid                     | Illiquid                     | 10.00             |
| 717     | IN000238C039 | GS18FEB2038C          | 0.00   | 18-Feb-38     | Illiquid                     | Illiquid                     | 10.00             |
| 718     | IN000238C013 | GS22FEB2038C          | 0.00   | 22-Feb-38     | Illiquid                     | Illiquid                     | 10.00             |
| 719     | IN000338C045 | GS12MAR2038C          | 0.00   | 12-Mar-38     | Illiquid                     | Illiquid                     | 10.00             |
| 720     | IN000338C011 | GS15MAR2038C          | 0.00   | 15-Mar-38     | Illiquid                     | Illiquid                     | 10.00             |
| 721     | IN000338C037 | GS19MAR2038C          | 0.00   | 19-Mar-38     | Illiquid                     | Illiquid                     | 10.00             |
| 722     | IN000338C029 | GS20MAR2038C          | 0.00   | 20-Mar-38     | Illiquid                     | Illiquid                     | 10.00             |
| 723     | IN000438C027 | GS10APR2038C          | 0.00   | 10-Apr-38     | Illiquid                     | Illiquid                     | 10.00             |
| 724     | IN000438C043 | GS15APR2038C          | 0.00   | 15-Apr-38     | Illiquid                     | Illiquid                     | 10.00             |
| 725     | IN000438C035 | GS22APR2038C          | 0.00   | 22-Apr-38     | Illiquid                     | Illiquid                     | 10.00             |
| 726     | IN000438C019 | GS26APR2038C          | 0.00   | 26-Apr-38     | Illiquid                     | Illiquid                     | 10.00             |
| 727     | IN000538C016 | GS06MAY2038C          | 0.00   | 06-May-38     | Illiquid                     | Illiquid                     | 10.00             |
| 728     | IN000538C024 | GS25MAY2038C          | 0.00   | 25-May-38     | Illiquid                     | Illiquid                     | 10.00             |
| 729     | IN000638C071 | GS01JUN2038C          | 0.00   | 01-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 730     | IN000638C030 | GS12JUN2038C          | 0.00   | 12-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 731     | IN000638C048 | GS15JUN2038C          | 0.00   | 15-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 732     | IN000638C063 | GS16JUN2038C          | 0.00   | 16-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 733     | IN000638C022 | GS17JUN2038C          | 0.00   | 17-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 734     | IN000638C089 | GS19JUN2038C          | 0.00   | 19-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 735     | IN000638C055 | GS23JUN2038C          | 0.00   | 23-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 736     | IN000638C014 | GS30JUN2038C          | 0.00   | 30-Jun-38     | Illiquid                     | Illiquid                     | 10.00             |
| 737     | IN000738C012 | GS02JUL2038C          | 0.00   | 02-Jul-38     | Illiquid                     | Illiquid                     | 10.00             |
| 738     | IN000838C028 | GS05AUG2038C          | 0.00   | 05-Aug-38     | Illiquid                     | Illiquid                     | 10.00             |
| 739     | IN000838C036 | GS18AUG2038C          | 0.00   | 18-Aug-38     | Illiquid                     | Illiquid                     | 10.00             |
| 740     | IN000838C010 | GS22AUG2038C          | 0.00   | 22-Aug-38     | Illiquid                     | Illiquid                     | 10.00             |
| 741     | IN000938C042 | GS12SEP2038C          | 0.00   | 12-Sep-38     | Illiquid                     | Illiquid                     | 10.00             |
| 742     | IN000938C018 | GS15SEP2038C          | 0.00   | 15-Sep-38     | Illiquid                     | Illiquid                     | 10.00             |
| 743     | IN000938C034 | GS19SEP2038C          | 0.00   | 19-Sep-38     | Illiquid                     | Illiquid                     | 10.00             |
| 744     | IN000938C026 | GS20SEP2038C          | 0.00   | 20-Sep-38     | Illiquid                     | Illiquid                     | 10.00             |
| 745     | IN001038C024 | GS10OCT2038C          | 0.00   | 10-Oct-38     | Illiquid                     | Illiquid                     | 10.00             |
| 746     | IN001038C040 | GS15OCT2038C          | 0.00   | 15-Oct-38     | Illiquid                     | Illiquid                     | 10.00             |
| 747     | IN001038C032 | GS22OCT2038C          | 0.00   | 22-Oct-38     | Illiquid                     | Illiquid                     | 10.00             |
| 748     | IN001038C016 | GS26OCT2038C          | 0.00   | 26-Oct-38     | Illiquid                     | Illiquid                     | 10.00             |
| 749     | IN001138C014 | GS06NOV2038C          | 0.00   | 06-Nov-38     | Illiquid                     | Illiquid                     | 10.00             |
| 750     | IN001138C022 | GS25NOV2038C          | 0.00   | 25-Nov-38     | Illiquid                     | Illiquid                     | 10.00             |
| 751     | IN001238C079 | GS01DEC2038C          | 0.00   | 01-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 752     | IN001238C038 | GS12DEC2038C          | 0.00   | 12-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 753     | IN001238C046 | GS15DEC2038C          | 0.00   | 15-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 754     | IN001238C061 | GS16DEC2038C          | 0.00   | 16-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 755     | IN001238C020 | GS17DEC2038C          | 0.00   | 17-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 756     | IN001238C087 | GS19DEC2038C          | 0.00   | 19-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 757     | IN001238C053 | GS23DEC2038C          | 0.00   | 23-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 758     | IN001238C012 | GS31DEC2038C          | 0.00   | 31-Dec-38     | Illiquid                     | Illiquid                     | 10.00             |
| 759     | IN000139C013 | GS02JAN2039C          | 0.00   | 02-Jan-39     | Illiquid                     | Illiquid                     | 10.00             |
| 760     | IN0020080050 | 6.83% GOVT.STOCK 2039 | 6.83   | 19-Jan-39     | Illiquid                     | Illiquid                     | 8.00              |
| 761     | IN000239C029 | GS05FEB2039C          | 0.00   | 05-Feb-39     | Illiquid                     | Illiquid                     | 10.00             |
| 762     | IN000239C037 | GS18FEB2039C          | 0.00   | 18-Feb-39     | Illiquid                     | Illiquid                     | 10.00             |
| 763     | IN000239C011 | GS22FEB2039C          | 0.00   | 22-Feb-39     | Illiquid                     | Illiquid                     | 10.00             |
| 764     | IN000339C043 | GS12MAR2039C          | 0.00   | 12-Mar-39     | Illiquid                     | Illiquid                     | 10.00             |
| 765     | IN000339C019 | GS15MAR2039C          | 0.00   | 15-Mar-39     | Illiquid                     | Illiquid                     | 10.00             |
| 766     | IN000339C035 | GS19MAR2039C          | 0.00   | 19-Mar-39     | Illiquid                     | Illiquid                     | 10.00             |
| 767     | IN000339C027 | GS20MAR2039C          | 0.00   | 20-Mar-39     | Illiquid                     | Illiquid                     | 10.00             |
| 768     | IN000439C025 | GS10APR2039C          | 0.00   | 10-Apr-39     | Illiquid                     | Illiquid                     | 10.00             |
| 769     | IN0020240027 | 7.23% GS 2039         | 7.23   | 15-Apr-39     | Semi-Liquid                  | Semi-Liquid                  | 6.00              |
| 770     | IN000439C041 | GS15APR2039C          | 0.00   | 15-Apr-39     | Illiquid                     | Illiquid                     | 10.00             |
| 771     | IN000439P019 | 7.23%GS15APR2039P     | 0.00   | 15-Apr-39     | Illiquid                     | Illiquid                     | 10.00             |
| 772     | IN000439C033 | GS22APR2039C          | 0.00   | 22-Apr-39     | Illiquid                     | Illiquid                     | 10.00             |
| 773     | IN000439C017 | GS26APR2039C          | 0.00   | 26-Apr-39     | Illiquid                     | Illiquid                     | 10.00             |
| 774     | IN000539C014 | GS06MAY2039C          | 0.00   | 06-May-39     | Illiquid                     | Illiquid                     | 10.00             |
| 775     | IN000539C022 | GS25MAY2039C          | 0.00   | 25-May-39     | Illiquid                     | Illiquid                     | 10.00             |
| 776     | IN000639C079 | GS01JUN2039C          | 0.00   | 01-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 777     | IN000639C038 | GS12JUN2039C          | 0.00   | 12-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 778     | IN000639C046 | GS15JUN2039C          | 0.00   | 15-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 779     | IN000639C061 | GS16JUN2039C          | 0.00   | 16-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 780     | IN000639C020 | GS17JUN2039C          | 0.00   | 17-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 781     | IN000639C087 | GS19JUN2039C          | 0.00   | 19-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |

| Sr. No. | ISIN No.     | Security Description  | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 782     | IN000639C053 | GS23JUN2039C          | 0.00   | 23-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 783     | IN000639C012 | GS30JUN2039C          | 0.00   | 30-Jun-39     | Illiquid                     | Illiquid                     | 10.00             |
| 784     | IN000739C010 | GS02JUL2039C          | 0.00   | 02-Jul-39     | Illiquid                     | Illiquid                     | 10.00             |
| 785     | IN000839C026 | GS05AUG2039C          | 0.00   | 05-Aug-39     | Illiquid                     | Illiquid                     | 10.00             |
| 786     | IN000839C034 | GS18AUG2039C          | 0.00   | 18-Aug-39     | Illiquid                     | Illiquid                     | 10.00             |
| 787     | IN000839C018 | GS22AUG2039C          | 0.00   | 22-Aug-39     | Illiquid                     | Illiquid                     | 10.00             |
| 788     | IN000939C040 | GS12SEP2039C          | 0.00   | 12-Sep-39     | Illiquid                     | Illiquid                     | 10.00             |
| 789     | IN0020190024 | 7.62% GS 2039         | 7.62   | 15-Sep-39     | Illiquid                     | Illiquid                     | 8.00              |
| 790     | IN000939C016 | GS15SEP2039C          | 0.00   | 15-Sep-39     | Illiquid                     | Illiquid                     | 10.00             |
| 791     | IN000939C032 | GS19SEP2039C          | 0.00   | 19-Sep-39     | Illiquid                     | Illiquid                     | 10.00             |
| 792     | IN000939C024 | GS20SEP2039C          | 0.00   | 20-Sep-39     | Illiquid                     | Illiquid                     | 10.00             |
| 793     | IN001039C022 | GS10OCT2039C          | 0.00   | 10-Oct-39     | Illiquid                     | Illiquid                     | 10.00             |
| 794     | IN001039C048 | GS15OCT2039C          | 0.00   | 15-Oct-39     | Illiquid                     | Illiquid                     | 10.00             |
| 795     | IN001039C030 | GS22OCT2039C          | 0.00   | 22-Oct-39     | Illiquid                     | Illiquid                     | 10.00             |
| 796     | IN001039C014 | GS26OCT2039C          | 0.00   | 26-Oct-39     | Illiquid                     | Illiquid                     | 10.00             |
| 797     | IN001139C012 | GS06NOV2039C          | 0.00   | 06-Nov-39     | Illiquid                     | Illiquid                     | 10.00             |
| 798     | IN0020240134 | 6.92% GS 2039         | 6.92   | 18-Nov-39     | Liquid                       | Liquid                       | 4.00              |
| 799     | IN001139C020 | GS25NOV2039C          | 0.00   | 25-Nov-39     | Illiquid                     | Illiquid                     | 10.00             |
| 800     | IN001239C077 | GS01DEC2039C          | 0.00   | 01-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 801     | IN001239C036 | GS12DEC2039C          | 0.00   | 12-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 802     | IN001239C044 | GS15DEC2039C          | 0.00   | 15-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 803     | IN001239C069 | GS16DEC2039C          | 0.00   | 16-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 804     | IN001239C028 | GS17DEC2039C          | 0.00   | 17-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 805     | IN001239C085 | GS19DEC2039C          | 0.00   | 19-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 806     | IN001239C051 | GS23DEC2039C          | 0.00   | 23-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 807     | IN001239C010 | GS31DEC2039C          | 0.00   | 31-Dec-39     | Illiquid                     | Illiquid                     | 10.00             |
| 808     | IN000140C011 | GS02JAN2040C          | 0.00   | 02-Jan-40     | Illiquid                     | Illiquid                     | 10.00             |
| 809     | IN000240C027 | GS05FEB2040C          | 0.00   | 05-Feb-40     | Illiquid                     | Illiquid                     | 10.00             |
| 810     | IN000240C035 | GS18FEB2040C          | 0.00   | 18-Feb-40     | Illiquid                     | Illiquid                     | 10.00             |
| 811     | IN000240C019 | GS22FEB2040C          | 0.00   | 22-Feb-40     | Illiquid                     | Illiquid                     | 10.00             |
| 812     | IN000340C041 | GS12MAR2040C          | 0.00   | 12-Mar-40     | Illiquid                     | Illiquid                     | 10.00             |
| 813     | IN000340C017 | GS15MAR2040C          | 0.00   | 15-Mar-40     | Illiquid                     | Illiquid                     | 10.00             |
| 814     | IN000340C033 | GS19MAR2040C          | 0.00   | 19-Mar-40     | Illiquid                     | Illiquid                     | 10.00             |
| 815     | IN000340C025 | GS20MAR2040C          | 0.00   | 20-Mar-40     | Illiquid                     | Illiquid                     | 10.00             |
| 816     | IN000440C023 | GS10APR2040C          | 0.00   | 10-Apr-40     | Illiquid                     | Illiquid                     | 10.00             |
| 817     | IN000440C049 | GS15APR2040C          | 0.00   | 15-Apr-40     | Illiquid                     | Illiquid                     | 10.00             |
| 818     | IN000440C031 | GS22APR2040C          | 0.00   | 22-Apr-40     | Illiquid                     | Illiquid                     | 10.00             |
| 819     | IN000440C015 | GS26APR2040C          | 0.00   | 26-Apr-40     | Illiquid                     | Illiquid                     | 10.00             |
| 820     | IN000540C012 | GS06MAY2040C          | 0.00   | 06-May-40     | Illiquid                     | Illiquid                     | 10.00             |
| 821     | IN000540C020 | GS25MAY2040C          | 0.00   | 25-May-40     | Illiquid                     | Illiquid                     | 10.00             |
| 822     | IN000640C077 | GS01JUN2040C          | 0.00   | 01-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 823     | IN000640C036 | GS12JUN2040C          | 0.00   | 12-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 824     | IN000640C044 | GS15JUN2040C          | 0.00   | 15-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 825     | IN000640C069 | GS16JUN2040C          | 0.00   | 16-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 826     | IN000640C028 | GS17JUN2040C          | 0.00   | 17-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 827     | IN000640C085 | GS19JUN2040C          | 0.00   | 19-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 828     | IN000640C051 | GS23JUN2040C          | 0.00   | 23-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 829     | IN000640C010 | GS30JUN2040C          | 0.00   | 30-Jun-40     | Illiquid                     | Illiquid                     | 10.00             |
| 830     | IN0020100031 | 8.30% GOVT.STOCK 2040 | 8.30   | 02-Jul-40     | Illiquid                     | Illiquid                     | 8.00              |
| 831     | IN000740P010 | 8.30% GS 02JUL2040P   | 0.00   | 02-Jul-40     | Illiquid                     | Illiquid                     | 10.00             |
| 832     | IN000740C018 | GS02JUL2040C          | 0.00   | 02-Jul-40     | Illiquid                     | Illiquid                     | 10.00             |
| 833     | IN0020250042 | 6.68% GS 2040         | 6.68   | 07-Jul-40     | Liquid                       | Liquid                       | 4.00              |
| 834     | IN000840C024 | GS05AUG2040C          | 0.00   | 05-Aug-40     | Illiquid                     | Illiquid                     | 10.00             |
| 835     | IN000840C032 | GS18AUG2040C          | 0.00   | 18-Aug-40     | Illiquid                     | Illiquid                     | 10.00             |
| 836     | IN000840C016 | GS22AUG2040C          | 0.00   | 22-Aug-40     | Illiquid                     | Illiquid                     | 10.00             |
| 837     | IN000940C048 | GS12SEP2040C          | 0.00   | 12-Sep-40     | Illiquid                     | Illiquid                     | 10.00             |
| 838     | IN000940C014 | GS15SEP2040C          | 0.00   | 15-Sep-40     | Illiquid                     | Illiquid                     | 10.00             |
| 839     | IN000940C030 | GS19SEP2040C          | 0.00   | 19-Sep-40     | Illiquid                     | Illiquid                     | 10.00             |
| 840     | IN000940C022 | GS20SEP2040C          | 0.00   | 20-Sep-40     | Illiquid                     | Illiquid                     | 10.00             |
| 841     | IN001040C020 | GS10OCT2040C          | 0.00   | 10-Oct-40     | Illiquid                     | Illiquid                     | 10.00             |
| 842     | IN001040C046 | GS15OCT2040C          | 0.00   | 15-Oct-40     | Illiquid                     | Illiquid                     | 10.00             |
| 843     | IN001040C038 | GS22OCT2040C          | 0.00   | 22-Oct-40     | Illiquid                     | Illiquid                     | 10.00             |
| 844     | IN001040C012 | GS26OCT2040C          | 0.00   | 26-Oct-40     | Illiquid                     | Illiquid                     | 10.00             |
| 845     | IN001140C010 | GS06NOV2040C          | 0.00   | 06-Nov-40     | Illiquid                     | Illiquid                     | 14.00             |
| 846     | IN001140C028 | GS25NOV2040C          | 0.00   | 25-Nov-40     | Illiquid                     | Illiquid                     | 14.00             |
| 847     | IN001240C075 | GS01DEC2040C          | 0.00   | 01-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 848     | IN001240C034 | GS12DEC2040C          | 0.00   | 12-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 849     | IN001240C042 | GS15DEC2040C          | 0.00   | 15-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 850     | IN001240C067 | GS16DEC2040C          | 0.00   | 16-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 851     | IN001240C026 | GS17DEC2040C          | 0.00   | 17-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 852     | IN001240C083 | GS19DEC2040C          | 0.00   | 19-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 853     | IN001240C059 | GS23DEC2040C          | 0.00   | 23-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 854     | IN001240C018 | GS31DEC2040C          | 0.00   | 31-Dec-40     | Illiquid                     | Illiquid                     | 14.00             |
| 855     | IN000241C025 | GS05FEB2041C          | 0.00   | 05-Feb-41     | Illiquid                     | Illiquid                     | 14.00             |
| 856     | IN000241C033 | GS18FEB2041C          | 0.00   | 18-Feb-41     | Illiquid                     | Illiquid                     | 14.00             |
| 857     | IN000241C017 | GS22FEB2041C          | 0.00   | 22-Feb-41     | Illiquid                     | Illiquid                     | 14.00             |
| 858     | IN000341C049 | GS12MAR2041C          | 0.00   | 12-Mar-41     | Illiquid                     | Illiquid                     | 14.00             |
| 859     | IN000341C015 | GS15MAR2041C          | 0.00   | 15-Mar-41     | Illiquid                     | Illiquid                     | 14.00             |
| 860     | IN000341C031 | GS19MAR2041C          | 0.00   | 19-Mar-41     | Illiquid                     | Illiquid                     | 14.00             |
| 861     | IN000341C023 | GS20MAR2041C          | 0.00   | 20-Mar-41     | Illiquid                     | Illiquid                     | 14.00             |
| 862     | IN000441C021 | GS10APR2041C          | 0.00   | 10-Apr-41     | Illiquid                     | Illiquid                     | 14.00             |

| Sr. No. | ISIN No.     | Security Description  | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 863     | IN000441C047 | GS15APR2041C          | 0.00   | 15-Apr-41     | Illiquid                     | Illiquid                     | 14.00             |
| 864     | IN000441C039 | GS22APR2041C          | 0.00   | 22-Apr-41     | Illiquid                     | Illiquid                     | 14.00             |
| 865     | IN000441C013 | GS26APR2041C          | 0.00   | 26-Apr-41     | Illiquid                     | Illiquid                     | 14.00             |
| 866     | IN000541C010 | GS06MAY2041C          | 0.00   | 06-May-41     | Illiquid                     | Illiquid                     | 14.00             |
| 867     | IN000541C028 | GS25MAY2041C          | 0.00   | 25-May-41     | Illiquid                     | Illiquid                     | 14.00             |
| 868     | IN000641C075 | GS01JUN2041C          | 0.00   | 01-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 869     | IN000641C034 | GS12JUN2041C          | 0.00   | 12-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 870     | IN000641C042 | GS15JUN2041C          | 0.00   | 15-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 871     | IN000641C067 | GS16JUN2041C          | 0.00   | 16-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 872     | IN000641C026 | GS17JUN2041C          | 0.00   | 17-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 873     | IN000641C083 | GS19JUN2041C          | 0.00   | 19-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 874     | IN000641C059 | GS23JUN2041C          | 0.00   | 23-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 875     | IN000641C018 | GS30JUN2041C          | 0.00   | 30-Jun-41     | Illiquid                     | Illiquid                     | 14.00             |
| 876     | IN000841C022 | GS05AUG2041C          | 0.00   | 05-Aug-41     | Illiquid                     | Illiquid                     | 14.00             |
| 877     | IN000841C030 | GS18AUG2041C          | 0.00   | 18-Aug-41     | Illiquid                     | Illiquid                     | 14.00             |
| 878     | IN000841C014 | GS22AUG2041C          | 0.00   | 22-Aug-41     | Illiquid                     | Illiquid                     | 14.00             |
| 879     | IN000941C046 | GS12SEP2041C          | 0.00   | 12-Sep-41     | Illiquid                     | Illiquid                     | 14.00             |
| 880     | IN000941C012 | GS15SEP2041C          | 0.00   | 15-Sep-41     | Illiquid                     | Illiquid                     | 14.00             |
| 881     | IN000941C038 | GS19SEP2041C          | 0.00   | 19-Sep-41     | Illiquid                     | Illiquid                     | 14.00             |
| 882     | IN000941C020 | GS20SEP2041C          | 0.00   | 20-Sep-41     | Illiquid                     | Illiquid                     | 14.00             |
| 883     | IN001041C028 | GS10OCT2041C          | 0.00   | 10-Oct-41     | Illiquid                     | Illiquid                     | 14.00             |
| 884     | IN001041C044 | GS15OCT2041C          | 0.00   | 15-Oct-41     | Illiquid                     | Illiquid                     | 14.00             |
| 885     | IN001041C036 | GS22OCT2041C          | 0.00   | 22-Oct-41     | Illiquid                     | Illiquid                     | 14.00             |
| 886     | IN001041C010 | GS26OCT2041C          | 0.00   | 26-Oct-41     | Illiquid                     | Illiquid                     | 14.00             |
| 887     | IN001141C018 | GS06NOV2041C          | 0.00   | 06-Nov-41     | Illiquid                     | Illiquid                     | 14.00             |
| 888     | IN001141C026 | GS25NOV2041C          | 0.00   | 25-Nov-41     | Illiquid                     | Illiquid                     | 14.00             |
| 889     | IN001241C073 | GS01DEC2041C          | 0.00   | 01-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 890     | IN0020110063 | 8.83% GOVT STOCK 2041 | 8.83   | 12-Dec-41     | Illiquid                     | Illiquid                     | 9.00              |
| 891     | IN001241P018 | 8.83%GS12DEC2041P     | 0.00   | 12-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 892     | IN001241C032 | GS12DEC2041C          | 0.00   | 12-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 893     | IN001241C040 | GS15DEC2041C          | 0.00   | 15-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 894     | IN001241C065 | GS16DEC2041C          | 0.00   | 16-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 895     | IN001241C024 | GS17DEC2041C          | 0.00   | 17-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 896     | IN001241C081 | GS19DEC2041C          | 0.00   | 19-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 897     | IN001241C057 | GS23DEC2041C          | 0.00   | 23-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 898     | IN001241C016 | GS31DEC2041C          | 0.00   | 31-Dec-41     | Illiquid                     | Illiquid                     | 14.00             |
| 899     | IN000242C023 | GS05FEB2042C          | 0.00   | 05-Feb-42     | Illiquid                     | Illiquid                     | 14.00             |
| 900     | IN000242C031 | GS18FEB2042C          | 0.00   | 18-Feb-42     | Illiquid                     | Illiquid                     | 14.00             |
| 901     | IN000242C015 | GS22FEB2042C          | 0.00   | 22-Feb-42     | Illiquid                     | Illiquid                     | 14.00             |
| 902     | IN000342C047 | GS12MAR2042C          | 0.00   | 12-Mar-42     | Illiquid                     | Illiquid                     | 14.00             |
| 903     | IN000342C013 | GS15MAR2042C          | 0.00   | 15-Mar-42     | Illiquid                     | Illiquid                     | 14.00             |
| 904     | IN000342C039 | GS19MAR2042C          | 0.00   | 19-Mar-42     | Illiquid                     | Illiquid                     | 14.00             |
| 905     | IN000342C021 | GS20MAR2042C          | 0.00   | 20-Mar-42     | Illiquid                     | Illiquid                     | 14.00             |
| 906     | IN000442C029 | GS10APR2042C          | 0.00   | 10-Apr-42     | Illiquid                     | Illiquid                     | 14.00             |
| 907     | IN000442C045 | GS15APR2042C          | 0.00   | 15-Apr-42     | Illiquid                     | Illiquid                     | 14.00             |
| 908     | IN000442C037 | GS22APR2042C          | 0.00   | 22-Apr-42     | Illiquid                     | Illiquid                     | 14.00             |
| 909     | IN000442C011 | GS26APR2042C          | 0.00   | 26-Apr-42     | Illiquid                     | Illiquid                     | 14.00             |
| 910     | IN000542C018 | GS06MAY2042C          | 0.00   | 06-May-42     | Illiquid                     | Illiquid                     | 14.00             |
| 911     | IN000542C026 | GS25MAY2042C          | 0.00   | 25-May-42     | Illiquid                     | Illiquid                     | 14.00             |
| 912     | IN000642C065 | GS01JUN2042C          | 0.00   | 01-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 913     | IN000642C073 | GS12JUN2042C          | 0.00   | 12-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 914     | IN000642C032 | GS15JUN2042C          | 0.00   | 15-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 915     | IN000642C057 | GS16JUN2042C          | 0.00   | 16-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 916     | IN000642C024 | GS17JUN2042C          | 0.00   | 17-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 917     | IN000642C081 | GS19JUN2042C          | 0.00   | 19-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 918     | IN000642C040 | GS23JUN2042C          | 0.00   | 23-Jun-42     | Illiquid                     | Illiquid                     | 14.00             |
| 919     | IN000642C016 | GS30JUN2042C          | 0.00   | 30-Jun-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     | IN001142C024 | GS25NOV2042C          | 0.00   | 25-Nov-42     | Illiquid                     | Illiquid                     | 14.00             |
| 933     | IN001242C063 | GS01DEC2042C          | 0.00   | 01-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 934     | IN001242C071 | GS12DEC2042C          | 0.00   | 12-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 935     | IN001242C030 | GS15DEC2042C          | 0.00   | 15-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 936     | IN001242C055 | GS16DEC2042C          | 0.00   | 16-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 937     | IN001242C022 | GS17DEC2042C          | 0.00   | 17-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 938     | IN001242C089 | GS19DEC2042C          | 0.00   | 19-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 939     | IN001242C048 | GS23DEC2042C          | 0.00   | 23-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 940     | IN0020120062 | 8.30% GOVT STOCK 2042 | 8.30   | 31-Dec-42     | Illiquid                     | Semi-Liquid                  | 7.00              |
| 941     | IN001242P016 | 8.3%GS31DEC2042P      | 0.00   | 31-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 942     | IN001242C014 | GS31DEC2042C          | 0.00   | 31-Dec-42     | Illiquid                     | Illiquid                     | 14.00             |
| 943     | IN000243C021 | GS05FEB2043C          | 0.00   | 05-Feb-43     | Illiquid                     | Illiquid                     | 14.00             |

| Sr. No. | ISIN No.     | Security Description  | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 944     | IN000243C039 | GS18FEB2043C          | 0.00   | 18-Feb-43     | Illiquid                     | Illiquid                     | 14.00             |
| 945     | IN000243C013 | GS22FEB2043C          | 0.00   | 22-Feb-43     | Illiquid                     | Illiquid                     | 14.00             |
| 946     | IN000343C045 | GS12MAR2043C          | 0.00   | 12-Mar-43     | Illiquid                     | Illiquid                     | 14.00             |
| 947     | IN000343C011 | GS15MAR2043C          | 0.00   | 15-Mar-43     | Illiquid                     | Illiquid                     | 14.00             |
| 948     | IN000343C037 | GS19MAR2043C          | 0.00   | 19-Mar-43     | Illiquid                     | Illiquid                     | 14.00             |
| 949     | IN000343C029 | GS20MAR2043C          | 0.00   | 20-Mar-43     | Illiquid                     | Illiquid                     | 14.00             |
| 950     | IN000443C027 | GS10APR2043C          | 0.00   | 10-Apr-43     | Illiquid                     | Illiquid                     | 14.00             |
| 951     | IN000443C043 | GS15APR2043C          | 0.00   | 15-Apr-43     | Illiquid                     | Illiquid                     | 14.00             |
| 952     | IN000443C035 | GS22APR2043C          | 0.00   | 22-Apr-43     | Illiquid                     | Illiquid                     | 14.00             |
| 953     | IN000443C019 | GS26APR2043C          | 0.00   | 26-Apr-43     | Illiquid                     | Illiquid                     | 14.00             |
| 954     | IN000543C016 | GS06MAY2043C          | 0.00   | 06-May-43     | Illiquid                     | Illiquid                     | 14.00             |
| 955     | IN000543C024 | GS25MAY2043C          | 0.00   | 25-May-43     | Illiquid                     | Illiquid                     | 14.00             |
| 956     | IN000643C055 | GS01JUN2043C          | 0.00   | 01-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 957     | IN000643C063 | GS12JUN2043C          | 0.00   | 12-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 958     | IN000643C022 | GS15JUN2043C          | 0.00   | 15-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 959     | IN000643C048 | GS16JUN2043C          | 0.00   | 16-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 960     | IN0020190040 | 7.69% GS 2043         | 7.69   | 17-Jun-43     | Illiquid                     | Illiquid                     | 9.00              |
| 961     | IN000643C014 | GS17JUN2043C          | 0.00   | 17-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 962     | IN000643C071 | GS19JUN2043C          | 0.00   | 19-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 963     | IN000643C030 | GS23JUN2043C          | 0.00   | 23-Jun-43     | Illiquid                     | Illiquid                     | 14.00             |
| 964     | IN000843C028 | GS05AUG2043C          | 0.00   | 05-Aug-43     | Illiquid                     | Illiquid                     | 14.00             |
| 965     | IN000843C036 | GS18AUG2043C          | 0.00   | 18-Aug-43     | Illiquid                     | Illiquid                     | 14.00             |
| 966     | IN000843C010 | GS22AUG2043C          | 0.00   | 22-Aug-43     | Illiquid                     | Illiquid                     | 14.00             |
| 967     | IN000943C042 | GS12SEP2043C          | 0.00   | 12-Sep-43     | Illiquid                     | Illiquid                     | 14.00             |
| 968     | IN000943C018 | GS15SEP2043C          | 0.00   | 15-Sep-43     | Illiquid                     | Illiquid                     | 14.00             |
| 969     | IN000943C034 | GS19SEP2043C          | 0.00   | 19-Sep-43     | Illiquid                     | Illiquid                     | 14.00             |
| 970     | IN000943C026 | GS20SEP2043C          | 0.00   | 20-Sep-43     | Illiquid                     | Illiquid                     | 14.00             |
| 971     | IN001043C024 | GS10OCT2043C          | 0.00   | 10-Oct-43     | Illiquid                     | Illiquid                     | 14.00             |
| 972     | IN001043C040 | GS15OCT2043C          | 0.00   | 15-Oct-43     | Illiquid                     | Illiquid                     | 14.00             |
| 973     | IN001043C032 | GS22OCT2043C          | 0.00   | 22-Oct-43     | Illiquid                     | Illiquid                     | 14.00             |
| 974     | IN001043C016 | GS26OCT2043C          | 0.00   | 26-Oct-43     | Illiquid                     | Illiquid                     | 14.00             |
| 975     | IN001143C014 | GS06NOV2043C          | 0.00   | 06-Nov-43     | Illiquid                     | Illiquid                     | 14.00             |
| 976     | IN001143C022 | GS25NOV2043C          | 0.00   | 25-Nov-43     | Illiquid                     | Illiquid                     | 14.00             |
| 977     | IN001243C053 | GS01DEC2043C          | 0.00   | 01-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 978     | IN001243C061 | GS12DEC2043C          | 0.00   | 12-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 979     | IN001243C020 | GS15DEC2043C          | 0.00   | 15-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 980     | IN001243C046 | GS16DEC2043C          | 0.00   | 16-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 981     | IN001243C012 | GS17DEC2043C          | 0.00   | 17-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 982     | IN001243C079 | GS19DEC2043C          | 0.00   | 19-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 983     | IN0020130079 | 9.23% Govt Stock 2043 | 9.23   | 23-Dec-43     | Illiquid                     | Illiquid                     | 9.00              |
| 984     | IN001243P014 | 9.23%GS23DEC2043P     | 0.00   | 23-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 985     | IN001243C038 | GS23DEC2043C          | 0.00   | 23-Dec-43     | Illiquid                     | Illiquid                     | 14.00             |
| 986     | IN000244C029 | GS05FEB2044C          | 0.00   | 05-Feb-44     | Illiquid                     | Illiquid                     | 14.00             |
| 987     | IN000244C037 | GS18FEB2044C          | 0.00   | 18-Feb-44     | Illiquid                     | Illiquid                     | 14.00             |
| 988     | IN000244C011 | GS22FEB2044C          | 0.00   | 22-Feb-44     | Illiquid                     | Illiquid                     | 14.00             |
| 989     | IN000344C043 | GS12MAR2044C          | 0.00   | 12-Mar-44     | Illiquid                     | Illiquid                     | 14.00             |
| 990     | IN000344C019 | GS15MAR2044C          | 0.00   | 15-Mar-44     | Illiquid                     | Illiquid                     | 14.00             |
| 991     | IN000344C035 | GS19MAR2044C          | 0.00   | 19-Mar-44     | Illiquid                     | Illiquid                     | 14.00             |
| 992     | IN000344C027 | GS20MAR2044C          | 0.00   | 20-Mar-44     | Illiquid                     | Illiquid                     | 14.00             |
| 993     | IN000444C025 | GS10APR2044C          | 0.00   | 10-Apr-44     | Illiquid                     | Illiquid                     | 14.00             |
| 994     | IN000444C041 | GS15APR2044C          | 0.00   | 15-Apr-44     | Illiquid                     | Illiquid                     | 14.00             |
| 995     | IN000444C033 | GS22APR2044C          | 0.00   | 22-Apr-44     | Illiquid                     | Illiquid                     | 14.00             |
| 996     | IN000444C017 | GS26APR2044C          | 0.00   | 26-Apr-44     | Illiquid                     | Illiquid                     | 14.00             |
| 997     | IN000544C014 | GS06MAY2044C          | 0.00   | 06-May-44     | Illiquid                     | Illiquid                     | 14.00             |
| 998     | IN000544C022 | GS25MAY2044C          | 0.00   | 25-May-44     | Illiquid                     | Illiquid                     | 14.00             |
| 999     | IN000644C046 | GS01JUN2044C          | 0.00   | 01-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1000    | IN000644C053 | GS12JUN2044C          | 0.00   | 12-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1001    | IN000644C020 | GS15JUN2044C          | 0.00   | 15-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1002    | IN000644C038 | GS16JUN2044C          | 0.00   | 16-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1003    | IN000644C012 | GS17JUN2044C          | 0.00   | 17-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1004    | IN000644C061 | GS19JUN2044C          | 0.00   | 19-Jun-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1005    | IN000844C026 | GS05AUG2044C          | 0.00   | 05-Aug-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1006    | IN000844C034 | GS18AUG2044C          | 0.00   | 18-Aug-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1007    | IN000844C018 | GS22AUG2044C          | 0.00   | 22-Aug-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1008    | IN000944C040 | GS12SEP2044C          | 0.00   | 12-Sep-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1009    | IN000944C016 | GS15SEP2044C          | 0.00   | 15-Sep-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1010    | IN000944C032 | GS19SEP2044C          | 0.00   | 19-Sep-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1011    | IN000944C024 | GS20SEP2044C          | 0.00   | 20-Sep-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1012    | IN001044C022 | GS10OCT2044C          | 0.00   | 10-Oct-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1013    | IN001044C048 | GS15OCT2044C          | 0.00   | 15-Oct-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1014    | IN001044C030 | GS22OCT2044C          | 0.00   | 22-Oct-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1015    | IN001044C014 | GS26OCT2044C          | 0.00   | 26-Oct-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1016    | IN001144C012 | GS06NOV2044C          | 0.00   | 06-Nov-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1017    | IN001144C020 | GS25NOV2044C          | 0.00   | 25-Nov-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1018    | IN0020140078 | 8.17% GS 2044         | 8.17   | 01-Dec-44     | Illiquid                     | Semi-Liquid                  | 7.00              |
| 1019    | IN001244C044 | GS01DEC2044C          | 0.00   | 01-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1020    | IN001244P012 | 8.17%GS01DEC2044P     | 0.00   | 01-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1021    | IN001244C051 | GS12DEC2044C          | 0.00   | 12-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1022    | IN001244C028 | GS15DEC2044C          | 0.00   | 15-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1023    | IN001244C036 | GS16DEC2044C          | 0.00   | 16-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1024    | IN001244C010 | GS17DEC2044C          | 0.00   | 17-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1025    | IN001244C069 | GS19DEC2044C         | 0.00   | 19-Dec-44     | Illiquid                     | Illiquid                     | 14.00             |
| 1026    | IN000245C026 | GS05FEB2045C         | 0.00   | 05-Feb-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1027    | IN000245C034 | GS18FEB2045C         | 0.00   | 18-Feb-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1028    | IN000245C018 | GS22FEB2045C         | 0.00   | 22-Feb-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1029    | IN000345C040 | GS12MAR2045C         | 0.00   | 12-Mar-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1030    | IN000345C016 | GS15MAR2045C         | 0.00   | 15-Mar-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1031    | IN000345C032 | GS19MAR2045C         | 0.00   | 19-Mar-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1032    | IN000345C024 | GS20MAR2045C         | 0.00   | 20-Mar-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1033    | IN000445C022 | GS10APR2045C         | 0.00   | 10-Apr-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1034    | IN000445C048 | GS15APR2045C         | 0.00   | 15-Apr-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1035    | IN000445C030 | GS22APR2045C         | 0.00   | 22-Apr-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1036    | IN000445C014 | GS26APR2045C         | 0.00   | 26-Apr-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1037    | IN000545C011 | GS06MAY2045C         | 0.00   | 06-May-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1038    | IN000545C029 | GS25MAY2045C         | 0.00   | 25-May-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1039    | IN000645C043 | GS12JUN2045C         | 0.00   | 12-Jun-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1040    | IN000645C027 | GS15JUN2045C         | 0.00   | 15-Jun-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1041    | IN000645C035 | GS16JUN2045C         | 0.00   | 16-Jun-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1042    | IN000645C019 | GS17JUN2045C         | 0.00   | 17-Jun-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1043    | IN000645C050 | GS19JUN2045C         | 0.00   | 19-Jun-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1044    | IN0020150044 | 8.13% GS 2045        | 8.13   | 22-Jun-45     | Illiquid                     | Illiquid                     | 9.00              |
| 1045    | IN000845C023 | GS05AUG2045C         | 0.00   | 05-Aug-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1046    | IN000845C031 | GS18AUG2045C         | 0.00   | 18-Aug-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1047    | IN000845C015 | GS22AUG2045C         | 0.00   | 22-Aug-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1048    | IN000945C047 | GS12SEP2045C         | 0.00   | 12-Sep-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1049    | IN000945C013 | GS15SEP2045C         | 0.00   | 15-Sep-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1050    | IN000945C039 | GS19SEP2045C         | 0.00   | 19-Sep-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1051    | IN000945C021 | GS20SEP2045C         | 0.00   | 20-Sep-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1052    | IN001045C029 | GS10OCT2045C         | 0.00   | 10-Oct-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1053    | IN001045C045 | GS15OCT2045C         | 0.00   | 15-Oct-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1054    | IN001045C037 | GS22OCT2045C         | 0.00   | 22-Oct-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1055    | IN001045C011 | GS26OCT2045C         | 0.00   | 26-Oct-45     | Illiquid                     | Illiquid                     | 14.00             |
| 1056    | IN001145C019 | GS06NOV2045C         | 0.00   | 06-Nov-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1057    | IN001145C027 | GS25NOV2045C         | 0.00   | 25-Nov-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1058    | IN001245C041 | GS12DEC2045C         | 0.00   | 12-Dec-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1059    | IN001245C025 | GS15DEC2045C         | 0.00   | 15-Dec-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1060    | IN001245C033 | GS16DEC2045C         | 0.00   | 16-Dec-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1061    | IN001245C017 | GS17DEC2045C         | 0.00   | 17-Dec-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1062    | IN001245C058 | GS19DEC2045C         | 0.00   | 19-Dec-45     | Illiquid                     | Illiquid                     | 28.00             |
| 1063    | IN000246C024 | GS05FEB2046C         | 0.00   | 05-Feb-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1064    | IN000246C032 | GS18FEB2046C         | 0.00   | 18-Feb-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1065    | IN000246C016 | GS22FEB2046C         | 0.00   | 22-Feb-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1066    | IN000346C048 | GS12MAR2046C         | 0.00   | 12-Mar-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1067    | IN000346C014 | GS15MAR2046C         | 0.00   | 15-Mar-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1068    | IN000346C030 | GS19MAR2046C         | 0.00   | 19-Mar-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1069    | IN000346C022 | GS20MAR2046C         | 0.00   | 20-Mar-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1070    | IN000446C020 | GS10APR2046C         | 0.00   | 10-Apr-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1071    | IN000446C046 | GS15APR2046C         | 0.00   | 15-Apr-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1072    | IN000446C038 | GS22APR2046C         | 0.00   | 22-Apr-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1073    | IN000446C012 | GS26APR2046C         | 0.00   | 26-Apr-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1074    | IN000546C019 | GS06MAY2046C         | 0.00   | 06-May-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1075    | IN000546C027 | GS25MAY2046C         | 0.00   | 25-May-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1076    | IN000646C041 | GS12JUN2046C         | 0.00   | 12-Jun-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1077    | IN000646C025 | GS15JUN2046C         | 0.00   | 15-Jun-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1078    | IN000646C033 | GS16JUN2046C         | 0.00   | 16-Jun-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1079    | IN000646C017 | GS17JUN2046C         | 0.00   | 17-Jun-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1080    | IN000646C058 | GS19JUN2046C         | 0.00   | 19-Jun-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1081    | IN000846C021 | GS05AUG2046C         | 0.00   | 05-Aug-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1082    | IN000846C039 | GS18AUG2046C         | 0.00   | 18-Aug-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1083    | IN000846C013 | GS22AUG2046C         | 0.00   | 22-Aug-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1084    | IN000946C045 | GS12SEP2046C         | 0.00   | 12-Sep-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1085    | IN000946C011 | GS15SEP2046C         | 0.00   | 15-Sep-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1086    | IN000946C037 | GS19SEP2046C         | 0.00   | 19-Sep-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1087    | IN000946C029 | GS20SEP2046C         | 0.00   | 20-Sep-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1088    | IN0020160068 | 7.06% GS 2046        | 7.06   | 10-Oct-46     | Illiquid                     | Illiquid                     | 10.00             |
| 1089    | IN001046C027 | GS10OCT2046C         | 0.00   | 10-Oct-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1090    | IN001046P011 | 7.06%GS10OCT2046P    | 0.00   | 10-Oct-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1091    | IN001046C043 | GS15OCT2046C         | 0.00   | 15-Oct-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1092    | IN001046C035 | GS22OCT2046C         | 0.00   | 22-Oct-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1093    | IN001046C019 | GS26OCT2046C         | 0.00   | 26-Oct-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1094    | IN001146C017 | GS06NOV2046C         | 0.00   | 06-Nov-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1095    | IN001146C025 | GS25NOV2046C         | 0.00   | 25-Nov-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1096    | IN001246C049 | GS12DEC2046C         | 0.00   | 12-Dec-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1097    | IN001246C023 | GS15DEC2046C         | 0.00   | 15-Dec-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1098    | IN001246C031 | GS16DEC2046C         | 0.00   | 16-Dec-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1099    | IN001246C015 | GS17DEC2046C         | 0.00   | 17-Dec-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1100    | IN001246C056 | GS19DEC2046C         | 0.00   | 19-Dec-46     | Illiquid                     | Illiquid                     | 28.00             |
| 1101    | IN000247C022 | GS05FEB2047C         | 0.00   | 05-Feb-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1102    | IN000247C030 | GS18FEB2047C         | 0.00   | 18-Feb-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1103    | IN000247C014 | GS22FEB2047C         | 0.00   | 22-Feb-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1104    | IN000347C046 | GS12MAR2047C         | 0.00   | 12-Mar-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1105    | IN000347C012 | GS15MAR2047C         | 0.00   | 15-Mar-47     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1106    | IN000347C038 | GS19MAR2047C         | 0.00   | 19-Mar-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1107    | IN000347C020 | GS20MAR2047C         | 0.00   | 20-Mar-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1108    | IN000447C036 | GS15APR2047C         | 0.00   | 15-Apr-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1109    | IN000447C028 | GS22APR2047C         | 0.00   | 22-Apr-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1110    | IN000447C010 | GS26APR2047C         | 0.00   | 26-Apr-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1111    | IN000547C017 | GS06MAY2047C         | 0.00   | 06-May-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1112    | IN000547C025 | GS25MAY2047C         | 0.00   | 25-May-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1113    | IN000647C049 | GS12JUN2047C         | 0.00   | 12-Jun-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1114    | IN000647C023 | GS15JUN2047C         | 0.00   | 15-Jun-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1115    | IN000647C031 | GS16JUN2047C         | 0.00   | 16-Jun-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1116    | IN000647C015 | GS17JUN2047C         | 0.00   | 17-Jun-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1117    | IN000647C056 | GS19JUN2047C         | 0.00   | 19-Jun-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1118    | IN000847C029 | GS05AUG2047C         | 0.00   | 05-Aug-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1119    | IN000847C037 | GS18AUG2047C         | 0.00   | 18-Aug-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1120    | IN000847C011 | GS22AUG2047C         | 0.00   | 22-Aug-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1121    | IN000947C043 | GS12SEP2047C         | 0.00   | 12-Sep-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1122    | IN000947C019 | GS15SEP2047C         | 0.00   | 15-Sep-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1123    | IN000947C035 | GS19SEP2047C         | 0.00   | 19-Sep-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1124    | IN000947C027 | GS20SEP2047C         | 0.00   | 20-Sep-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1125    | IN001047C033 | GS15OCT2047C         | 0.00   | 15-Oct-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1126    | IN001047C025 | GS22OCT2047C         | 0.00   | 22-Oct-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1127    | IN001047C017 | GS26OCT2047C         | 0.00   | 26-Oct-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1128    | IN001147C015 | GS06NOV2047C         | 0.00   | 06-Nov-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1129    | IN001147C023 | GS25NOV2047C         | 0.00   | 25-Nov-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1130    | IN001247C047 | GS12DEC2047C         | 0.00   | 12-Dec-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1131    | IN001247C021 | GS15DEC2047C         | 0.00   | 15-Dec-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1132    | IN001247C039 | GS16DEC2047C         | 0.00   | 16-Dec-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1133    | IN001247C013 | GS17DEC2047C         | 0.00   | 17-Dec-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1134    | IN001247C054 | GS19DEC2047C         | 0.00   | 19-Dec-47     | Illiquid                     | Illiquid                     | 28.00             |
| 1135    | IN000248C020 | GS05FEB2048C         | 0.00   | 05-Feb-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1136    | IN000248C038 | GS18FEB2048C         | 0.00   | 18-Feb-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1137    | IN000248C012 | GS22FEB2048C         | 0.00   | 22-Feb-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1138    | IN000348C044 | GS12MAR2048C         | 0.00   | 12-Mar-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1139    | IN000348C010 | GS15MAR2048C         | 0.00   | 15-Mar-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1140    | IN000348C036 | GS19MAR2048C         | 0.00   | 19-Mar-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1141    | IN000348C028 | GS20MAR2048C         | 0.00   | 20-Mar-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1142    | IN000448C034 | GS15APR2048C         | 0.00   | 15-Apr-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1143    | IN000448C026 | GS22APR2048C         | 0.00   | 22-Apr-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1144    | IN000448C018 | GS26APR2048C         | 0.00   | 26-Apr-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1145    | IN000548C015 | GS06MAY2048C         | 0.00   | 06-May-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1146    | IN000548C023 | GS25MAY2048C         | 0.00   | 25-May-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1147    | IN000648C047 | GS12JUN2048C         | 0.00   | 12-Jun-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1148    | IN000648C021 | GS15JUN2048C         | 0.00   | 15-Jun-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1149    | IN000648C039 | GS16JUN2048C         | 0.00   | 16-Jun-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1150    | IN000648C013 | GS17JUN2048C         | 0.00   | 17-Jun-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1151    | IN000648C054 | GS19JUN2048C         | 0.00   | 19-Jun-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1152    | IN000848C027 | GS05AUG2048C         | 0.00   | 05-Aug-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1153    | IN000848C035 | GS18AUG2048C         | 0.00   | 18-Aug-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1154    | IN000848C019 | GS22AUG2048C         | 0.00   | 22-Aug-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1155    | IN000948C041 | GS12SEP2048C         | 0.00   | 12-Sep-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1156    | IN000948C017 | GS15SEP2048C         | 0.00   | 15-Sep-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1157    | IN000948C033 | GS19SEP2048C         | 0.00   | 19-Sep-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1158    | IN000948C025 | GS20SEP2048C         | 0.00   | 20-Sep-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1159    | IN001048C031 | GS15OCT2048C         | 0.00   | 15-Oct-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1160    | IN001048C023 | GS22OCT2048C         | 0.00   | 22-Oct-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1161    | IN001048C015 | GS26OCT2048C         | 0.00   | 26-Oct-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1162    | IN001148C013 | GS06NOV2048C         | 0.00   | 06-Nov-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1163    | IN001148C021 | GS25NOV2048C         | 0.00   | 25-Nov-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1164    | IN001248C045 | GS12DEC2048C         | 0.00   | 12-Dec-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1165    | IN001248C029 | GS15DEC2048C         | 0.00   | 15-Dec-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1166    | IN001248C037 | GS16DEC2048C         | 0.00   | 16-Dec-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1167    | IN001248C011 | GS17DEC2048C         | 0.00   | 17-Dec-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1168    | IN001248C052 | GS19DEC2048C         | 0.00   | 19-Dec-48     | Illiquid                     | Illiquid                     | 28.00             |
| 1169    | IN000249C028 | GS05FEB2049C         | 0.00   | 05-Feb-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1170    | IN000249C036 | GS18FEB2049C         | 0.00   | 18-Feb-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1171    | IN000249C010 | GS22FEB2049C         | 0.00   | 22-Feb-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1172    | IN000349C042 | GS12MAR2049C         | 0.00   | 12-Mar-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1173    | IN000349C018 | GS15MAR2049C         | 0.00   | 15-Mar-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1174    | IN000349C034 | GS19MAR2049C         | 0.00   | 19-Mar-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1175    | IN000349C026 | GS20MAR2049C         | 0.00   | 20-Mar-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1176    | IN000449C032 | GS15APR2049C         | 0.00   | 15-Apr-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1177    | IN000449C024 | GS22APR2049C         | 0.00   | 22-Apr-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1178    | IN000449C016 | GS26APR2049C         | 0.00   | 26-Apr-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1179    | IN000549C013 | GS06MAY2049C         | 0.00   | 06-May-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1180    | IN000549C021 | GS25MAY2049C         | 0.00   | 25-May-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1181    | IN000649C045 | GS12JUN2049C         | 0.00   | 12-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1182    | IN0020190032 | 7.72% GS 2049        | 7.72   | 15-Jun-49     | Illiquid                     | Illiquid                     | 10.00             |
| 1183    | IN000649C029 | GS15JUN2049C         | 0.00   | 15-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1184    | IN000649P013 | 7.72%%GS15JUN2049P   | 0.00   | 15-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1185    | IN000649C037 | GS16JUN2049C         | 0.00   | 16-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1186    | IN000649C011 | GS17JUN2049C         | 0.00   | 17-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1187    | IN000649C052 | GS19JUN2049C         | 0.00   | 19-Jun-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1188    | IN000849C025 | GS05AUG2049C         | 0.00   | 05-Aug-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1189    | IN000849C033 | GS18AUG2049C         | 0.00   | 18-Aug-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1190    | IN000849C017 | GS22AUG2049C         | 0.00   | 22-Aug-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1191    | IN000949C049 | GS12SEP2049C         | 0.00   | 12-Sep-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1192    | IN000949C015 | GS15SEP2049C         | 0.00   | 15-Sep-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1193    | IN000949C031 | GS19SEP2049C         | 0.00   | 19-Sep-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1194    | IN000949C023 | GS20SEP2049C         | 0.00   | 20-Sep-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1195    | IN001049C039 | GS15OCT2049C         | 0.00   | 15-Oct-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1196    | IN001049C021 | GS22OCT2049C         | 0.00   | 22-Oct-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1197    | IN001049C013 | GS26OCT2049C         | 0.00   | 26-Oct-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1198    | IN001149C011 | GS06NOV2049C         | 0.00   | 06-Nov-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1199    | IN001149C029 | GS25NOV2049C         | 0.00   | 25-Nov-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1200    | IN001249C043 | GS12DEC2049C         | 0.00   | 12-Dec-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1201    | IN001249C027 | GS15DEC2049C         | 0.00   | 15-Dec-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1202    | IN001249C035 | GS16DEC2049C         | 0.00   | 16-Dec-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1203    | IN001249C019 | GS17DEC2049C         | 0.00   | 17-Dec-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1204    | IN001249C050 | GS19DEC2049C         | 0.00   | 19-Dec-49     | Illiquid                     | Illiquid                     | 28.00             |
| 1205    | IN000250C026 | GS05FEB2050C         | 0.00   | 05-Feb-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1206    | IN000250C034 | GS18FEB2050C         | 0.00   | 18-Feb-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1207    | IN000250C018 | GS22FEB2050C         | 0.00   | 22-Feb-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1208    | IN000350C040 | GS12MAR2050C         | 0.00   | 12-Mar-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1209    | IN000350C016 | GS15MAR2050C         | 0.00   | 15-Mar-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1210    | IN000350C032 | GS19MAR2050C         | 0.00   | 19-Mar-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1211    | IN000350C024 | GS20MAR2050C         | 0.00   | 20-Mar-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1212    | IN000450C030 | GS15APR2050C         | 0.00   | 15-Apr-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1213    | IN000450C022 | GS22APR2050C         | 0.00   | 22-Apr-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1214    | IN000450C014 | GS26APR2050C         | 0.00   | 26-Apr-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1215    | IN000550C011 | GS06MAY2050C         | 0.00   | 06-May-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1216    | IN000550C029 | GS25MAY2050C         | 0.00   | 25-May-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1217    | IN000650C043 | GS12JUN2050C         | 0.00   | 12-Jun-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1218    | IN000650C027 | GS15JUN2050C         | 0.00   | 15-Jun-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1219    | IN000650C035 | GS16JUN2050C         | 0.00   | 16-Jun-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1220    | IN000650C019 | GS17JUN2050C         | 0.00   | 17-Jun-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1221    | IN000650C050 | GS19JUN2050C         | 0.00   | 19-Jun-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1222    | IN000850C023 | GS05AUG2050C         | 0.00   | 05-Aug-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1223    | IN000850C031 | GS18AUG2050C         | 0.00   | 18-Aug-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1224    | IN000850C015 | GS22AUG2050C         | 0.00   | 22-Aug-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1225    | IN000950C047 | GS12SEP2050C         | 0.00   | 12-Sep-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1226    | IN000950C013 | GS15SEP2050C         | 0.00   | 15-Sep-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1227    | IN000950C039 | GS19SEP2050C         | 0.00   | 19-Sep-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1228    | IN0020200054 | 7.16% GS 2050        | 7.16   | 20-Sep-50     | Illiquid                     | Illiquid                     | 10.00             |
| 1229    | IN000950P015 | 7.16%GS20SEP2050P    | 0.00   | 20-Sep-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1230    | IN000950C021 | GS20SEP2050C         | 0.00   | 20-Sep-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1231    | IN001050C037 | GS15OCT2050C         | 0.00   | 15-Oct-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1232    | IN001050C029 | GS22OCT2050C         | 0.00   | 22-Oct-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1233    | IN001050C011 | GS26OCT2050C         | 0.00   | 26-Oct-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1234    | IN001150C019 | GS06NOV2050C         | 0.00   | 06-Nov-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1235    | IN001150C027 | GS25NOV2050C         | 0.00   | 25-Nov-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1236    | IN001250C041 | GS12DEC2050C         | 0.00   | 12-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1237    | IN001250C025 | GS15DEC2050C         | 0.00   | 15-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1238    | IN001250C033 | GS16DEC2050C         | 0.00   | 16-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1239    | IN0020200252 | 6.67% GS 2050        | 6.67   | 17-Dec-50     | Semi-Liquid                  | Illiquid *                   | 10.00             |
| 1240    | IN001250P019 | 6.67%GS17DEC2050P    | 0.00   | 17-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1241    | IN001250C017 | GS17DEC2050C         | 0.00   | 17-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1242    | IN001250C058 | GS19DEC2050C         | 0.00   | 19-Dec-50     | Illiquid                     | Illiquid                     | 28.00             |
| 1243    | IN000251C024 | GS05FEB2051C         | 0.00   | 05-Feb-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1244    | IN000251C032 | GS18FEB2051C         | 0.00   | 18-Feb-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1245    | IN000251C016 | GS22FEB2051C         | 0.00   | 22-Feb-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1246    | IN000351C030 | GS12MAR2051C         | 0.00   | 12-Mar-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1247    | IN000351C014 | GS15MAR2051C         | 0.00   | 15-Mar-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1248    | IN000351C022 | GS19MAR2051C         | 0.00   | 19-Mar-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1249    | IN000451C038 | GS15APR2051C         | 0.00   | 15-Apr-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1250    | IN000451C020 | GS22APR2051C         | 0.00   | 22-Apr-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1251    | IN000451C012 | GS26APR2051C         | 0.00   | 26-Apr-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1252    | IN000551C019 | GS06MAY2051C         | 0.00   | 06-May-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1253    | IN000551C027 | GS25MAY2051C         | 0.00   | 25-May-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1254    | IN000651C041 | GS12JUN2051C         | 0.00   | 12-Jun-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1255    | IN000651C025 | GS15JUN2051C         | 0.00   | 15-Jun-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1256    | IN000651C033 | GS16JUN2051C         | 0.00   | 16-Jun-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1257    | IN000651C017 | GS17JUN2051C         | 0.00   | 17-Jun-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1258    | IN000651C058 | GS19JUN2051C         | 0.00   | 19-Jun-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1259    | IN000851C021 | GS05AUG2051C         | 0.00   | 05-Aug-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1260    | IN000851C039 | GS18AUG2051C         | 0.00   | 18-Aug-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1261    | IN000851C013 | GS22AUG2051C         | 0.00   | 22-Aug-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1262    | IN000951C037 | GS12SEP2051C         | 0.00   | 12-Sep-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1263    | IN000951C011 | GS15SEP2051C         | 0.00   | 15-Sep-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1264    | IN000951C029 | GS19SEP2051C         | 0.00   | 19-Sep-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1265    | IN001051C035 | GS15OCT2051C         | 0.00   | 15-Oct-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1266    | IN001051C027 | GS22OCT2051C         | 0.00   | 22-Oct-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1267    | IN001051C019 | GS26OCT2051C         | 0.00   | 26-Oct-51     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1268    | IN001151C017 | GS06NOV2051C         | 0.00   | 06-Nov-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1269    | IN001151C025 | GS25NOV2051C         | 0.00   | 25-Nov-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1270    | IN0020160092 | 6.62% GS 2051        | 6.62   | 28-Nov-51     | Illiquid                     | Illiquid                     | 10.00             |
| 1271    | IN001251C049 | GS12DEC2051C         | 0.00   | 12-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1272    | IN0020210194 | 6.99% GS 2051        | 6.99   | 15-Dec-51     | Semi-Liquid                  | Semi-Liquid                  | 8.00              |
| 1273    | IN001251P017 | 6.99%GS15DEC2051P    | 0.00   | 15-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1274    | IN001251C023 | GS15DEC2051C         | 0.00   | 15-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1275    | IN001251C031 | GS16DEC2051C         | 0.00   | 16-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1276    | IN001251C015 | GS17DEC2051C         | 0.00   | 17-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1277    | IN001251C056 | GS19DEC2051C         | 0.00   | 19-Dec-51     | Illiquid                     | Illiquid                     | 28.00             |
| 1278    | IN000252C022 | GS05FEB2052C         | 0.00   | 05-Feb-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1279    | IN000252C030 | GS18FEB2052C         | 0.00   | 18-Feb-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1280    | IN000252C014 | GS22FEB2052C         | 0.00   | 22-Feb-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1281    | IN000352C038 | GS12MAR2052C         | 0.00   | 12-Mar-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1282    | IN000352C012 | GS15MAR2052C         | 0.00   | 15-Mar-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1283    | IN000352C020 | GS19MAR2052C         | 0.00   | 19-Mar-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1284    | IN000452C036 | GS15APR2052C         | 0.00   | 15-Apr-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1285    | IN000452C028 | GS22APR2052C         | 0.00   | 22-Apr-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1286    | IN000452C010 | GS26APR2052C         | 0.00   | 26-Apr-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1287    | IN000552C017 | GS06MAY2052C         | 0.00   | 06-May-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1288    | IN000552C025 | GS25MAY2052C         | 0.00   | 25-May-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1289    | IN000652C049 | GS12JUN2052C         | 0.00   | 12-Jun-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1290    | IN000652C023 | GS15JUN2052C         | 0.00   | 15-Jun-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1291    | IN000652C031 | GS16JUN2052C         | 0.00   | 16-Jun-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1292    | IN000652C015 | GS17JUN2052C         | 0.00   | 17-Jun-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1293    | IN000652C056 | GS19JUN2052C         | 0.00   | 19-Jun-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1294    | IN000852C029 | GS05AUG2052C         | 0.00   | 05-Aug-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1295    | IN000852C037 | GS18AUG2052C         | 0.00   | 18-Aug-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1296    | IN000852C011 | GS22AUG2052C         | 0.00   | 22-Aug-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1297    | IN0020220086 | 7.36% GS 2052        | 7.36   | 12-Sep-52     | Semi-Liquid                  | Semi-Liquid                  | 8.00              |
| 1298    | IN000952P011 | 7.36%%GS12SEP2052P   | 0.00   | 12-Sep-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1299    | IN000952C035 | GS12SEP2052C         | 0.00   | 12-Sep-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1300    | IN000952C019 | GS15SEP2052C         | 0.00   | 15-Sep-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1301    | IN000952C027 | GS19SEP2052C         | 0.00   | 19-Sep-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1302    | IN001052C033 | GS15OCT2052C         | 0.00   | 15-Oct-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1303    | IN001052C025 | GS22OCT2052C         | 0.00   | 22-Oct-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1304    | IN001052C017 | GS26OCT2052C         | 0.00   | 26-Oct-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1305    | IN001152C015 | GS06NOV2052C         | 0.00   | 06-Nov-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1306    | IN001152C023 | GS25NOV2052C         | 0.00   | 25-Nov-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1307    | IN001252C047 | GS12DEC2052C         | 0.00   | 12-Dec-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1308    | IN001252C021 | GS15DEC2052C         | 0.00   | 15-Dec-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1309    | IN001252C039 | GS16DEC2052C         | 0.00   | 16-Dec-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1310    | IN001252C013 | GS17DEC2052C         | 0.00   | 17-Dec-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1311    | IN001252C054 | GS19DEC2052C         | 0.00   | 19-Dec-52     | Illiquid                     | Illiquid                     | 28.00             |
| 1312    | IN000253C020 | GS05FEB2053C         | 0.00   | 05-Feb-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1313    | IN000253C038 | GS18FEB2053C         | 0.00   | 18-Feb-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1314    | IN000253C012 | GS22FEB2053C         | 0.00   | 22-Feb-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1315    | IN000353C010 | GS15MAR2053C         | 0.00   | 15-Mar-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1316    | IN000353C028 | GS19MAR2053C         | 0.00   | 19-Mar-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1317    | IN000453C034 | GS15APR2053C         | 0.00   | 15-Apr-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1318    | IN000453C026 | GS22APR2053C         | 0.00   | 22-Apr-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1319    | IN000453C018 | GS26APR2053C         | 0.00   | 26-Apr-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1320    | IN000553C015 | GS06MAY2053C         | 0.00   | 06-May-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1321    | IN000553C023 | GS25MAY2053C         | 0.00   | 25-May-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1322    | IN000653C047 | GS12JUN2053C         | 0.00   | 12-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1323    | IN000653C021 | GS15JUN2053C         | 0.00   | 15-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1324    | IN000653C039 | GS16JUN2053C         | 0.00   | 16-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1325    | IN000653C013 | GS17JUN2053C         | 0.00   | 17-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1326    | IN0020230051 | 7.30% GS 2053        | 7.30   | 19-Jun-53     | Liquid                       | Liquid                       | 5.00              |
| 1327    | IN000653C054 | GS19JUN2053C         | 0.00   | 19-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1328    | IN000653P015 | 7.3%GS19JUN2053P     | 0.00   | 19-Jun-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1329    | IN000853C027 | GS05AUG2053C         | 0.00   | 05-Aug-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1330    | IN000853C035 | GS18AUG2053C         | 0.00   | 18-Aug-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1331    | IN000853C019 | GS22AUG2053C         | 0.00   | 22-Aug-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1332    | IN000953C017 | GS15SEP2053C         | 0.00   | 15-Sep-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1333    | IN000953C025 | GS19SEP2053C         | 0.00   | 19-Sep-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1334    | IN001053C031 | GS15OCT2053C         | 0.00   | 15-Oct-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1335    | IN001053C023 | GS22OCT2053C         | 0.00   | 22-Oct-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1336    | IN001053C015 | GS26OCT2053C         | 0.00   | 26-Oct-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1337    | IN001153C013 | GS06NOV2053C         | 0.00   | 06-Nov-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1338    | IN001153C021 | GS25NOV2053C         | 0.00   | 25-Nov-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1339    | IN001253C045 | GS12DEC2053C         | 0.00   | 12-Dec-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1340    | IN001253C029 | GS15DEC2053C         | 0.00   | 15-Dec-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1341    | IN001253C037 | GS16DEC2053C         | 0.00   | 16-Dec-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1342    | IN001253C011 | GS17DEC2053C         | 0.00   | 17-Dec-53     | Illiquid                     | Illiquid                     | 28.00             |
| 1343    | IN0020230176 | 7.37% GOI SGrB 2054  | 7.37   | 23-Jan-54     | Illiquid                     | Illiquid                     | 10.00             |
| 1344    | IN000254C028 | GS05FEB2054C         | 0.00   | 05-Feb-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1345    | IN000254C036 | GS18FEB2054C         | 0.00   | 18-Feb-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1346    | IN000254C010 | GS22FEB2054C         | 0.00   | 22-Feb-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1347    | IN000354C018 | GS15MAR2054C         | 0.00   | 15-Mar-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1348    | IN000354C026 | GS19MAR2054C         | 0.00   | 19-Mar-54     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1349    | IN000454C032 | GS15APR2054C         | 0.00   | 15-Apr-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1350    | IN000454C024 | GS22APR2054C         | 0.00   | 22-Apr-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1351    | IN000454C016 | GS26APR2054C         | 0.00   | 26-Apr-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1352    | IN000554C013 | GS06MAY2054C         | 0.00   | 06-May-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1353    | IN000554C021 | GS25MAY2054C         | 0.00   | 25-May-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1354    | IN000654C045 | GS12JUN2054C         | 0.00   | 12-Jun-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1355    | IN000654C029 | GS15JUN2054C         | 0.00   | 15-Jun-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1356    | IN000654C037 | GS16JUN2054C         | 0.00   | 16-Jun-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1357    | IN000654C011 | GS17JUN2054C         | 0.00   | 17-Jun-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1358    | IN0020240118 | 7.09% GS 2054        | 7.09   | 05-Aug-54     | Liquid                       | Liquid                       | 5.00              |
| 1359    | IN000854C025 | GS05AUG2054C         | 0.00   | 05-Aug-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1360    | IN000854P019 | 7.09%GS05AUG2054P    | 0.00   | 05-Aug-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1361    | IN000854C033 | GS18AUG2054C         | 0.00   | 18-Aug-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1362    | IN000854C017 | GS22AUG2054C         | 0.00   | 22-Aug-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1363    | IN000954C015 | GS15SEP2054C         | 0.00   | 15-Sep-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1364    | IN000954C023 | GS19SEP2054C         | 0.00   | 19-Sep-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1365    | IN001054C039 | GS15OCT2054C         | 0.00   | 15-Oct-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1366    | IN001054C021 | GS22OCT2054C         | 0.00   | 22-Oct-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1367    | IN001054C013 | GS26OCT2054C         | 0.00   | 26-Oct-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1368    | IN001154C011 | GS06NOV2054C         | 0.00   | 06-Nov-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1369    | IN001154C029 | GS25NOV2054C         | 0.00   | 25-Nov-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1370    | IN001254C043 | GS12DEC2054C         | 0.00   | 12-Dec-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1371    | IN001254C027 | GS15DEC2054C         | 0.00   | 15-Dec-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1372    | IN0020240175 | 6.98% GOI SGrB 2054  | 6.98   | 16-Dec-54     | Illiquid                     | Illiquid                     | 10.00             |
| 1373    | IN001254C035 | GS16DEC2054C         | 0.00   | 16-Dec-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1374    | IN001254C019 | GS17DEC2054C         | 0.00   | 17-Dec-54     | Illiquid                     | Illiquid                     | 28.00             |
| 1375    | IN000255C025 | GS18FEB2055C         | 0.00   | 18-Feb-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1376    | IN000255C017 | GS22FEB2055C         | 0.00   | 22-Feb-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1377    | IN000355C015 | GS15MAR2055C         | 0.00   | 15-Mar-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1378    | IN000355C023 | GS19MAR2055C         | 0.00   | 19-Mar-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1379    | IN000455C039 | GS15APR2055C         | 0.00   | 15-Apr-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1380    | IN000455C021 | GS22APR2055C         | 0.00   | 22-Apr-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1381    | IN000455C013 | GS26APR2055C         | 0.00   | 26-Apr-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1382    | IN000555C010 | GS06MAY2055C         | 0.00   | 06-May-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1383    | IN000555C028 | GS25MAY2055C         | 0.00   | 25-May-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1384    | IN000655C042 | GS12JUN2055C         | 0.00   | 12-Jun-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1385    | IN000655C026 | GS15JUN2055C         | 0.00   | 15-Jun-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1386    | IN000655C034 | GS16JUN2055C         | 0.00   | 16-Jun-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1387    | IN000655C018 | GS17JUN2055C         | 0.00   | 17-Jun-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1388    | IN0020250075 | 7.24% GS 2055        | 7.24   | 18-Aug-55     | Liquid                       | Liquid                       | 5.00              |
| 1389    | IN000855P016 | 7.24%GS18AUG2055P    | 0.00   | 18-Aug-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1390    | IN000855C022 | GS18AUG2055C         | 0.00   | 18-Aug-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1391    | IN000855C014 | GS22AUG2055C         | 0.00   | 22-Aug-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1392    | IN000955C012 | GS15SEP2055C         | 0.00   | 15-Sep-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1393    | IN000955C020 | GS19SEP2055C         | 0.00   | 19-Sep-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1394    | IN001055C036 | GS15OCT2055C         | 0.00   | 15-Oct-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1395    | IN001055C028 | GS22OCT2055C         | 0.00   | 22-Oct-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1396    | IN0020150077 | 7.72% GS 2055        | 7.72   | 26-Oct-55     | Illiquid                     | Illiquid                     | 10.00             |
| 1397    | IN001055P012 | 7.72%GS26OCT2055P    | 0.00   | 26-Oct-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1398    | IN001055C010 | GS26OCT2055C         | 0.00   | 26-Oct-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1399    | IN001155C018 | GS06NOV2055C         | 0.00   | 06-Nov-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1400    | IN001155C026 | GS25NOV2055C         | 0.00   | 25-Nov-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1401    | IN001255C040 | GS12DEC2055C         | 0.00   | 12-Dec-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1402    | IN001255C024 | GS15DEC2055C         | 0.00   | 15-Dec-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1403    | IN001255C032 | GS16DEC2055C         | 0.00   | 16-Dec-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1404    | IN001255C016 | GS17DEC2055C         | 0.00   | 17-Dec-55     | Illiquid                     | Illiquid                     | 28.00             |
| 1405    | IN000256C015 | GS22FEB2056C         | 0.00   | 22-Feb-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1406    | IN000356C013 | GS15MAR2056C         | 0.00   | 15-Mar-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1407    | IN000356C021 | GS19MAR2056C         | 0.00   | 19-Mar-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1408    | IN000456C029 | GS15APR2056C         | 0.00   | 15-Apr-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1409    | IN000456C011 | GS22APR2056C         | 0.00   | 22-Apr-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1410    | IN000556C018 | GS06MAY2056C         | 0.00   | 06-May-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1411    | IN000556C026 | GS25MAY2056C         | 0.00   | 25-May-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1412    | IN000656C040 | GS12JUN2056C         | 0.00   | 12-Jun-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1413    | IN000656C024 | GS15JUN2056C         | 0.00   | 15-Jun-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1414    | IN000656C032 | GS16JUN2056C         | 0.00   | 16-Jun-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1415    | IN000656C016 | GS17JUN2056C         | 0.00   | 17-Jun-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1416    | IN000856C012 | GS22AUG2056C         | 0.00   | 22-Aug-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1417    | IN000956C010 | GS15SEP2056C         | 0.00   | 15-Sep-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1418    | IN000956C028 | GS19SEP2056C         | 0.00   | 19-Sep-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1419    | IN001056C026 | GS15OCT2056C         | 0.00   | 15-Oct-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1420    | IN001056C018 | GS22OCT2056C         | 0.00   | 22-Oct-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1421    | IN001156C016 | GS06NOV2056C         | 0.00   | 06-Nov-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1422    | IN001156C024 | GS25NOV2056C         | 0.00   | 25-Nov-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1423    | IN001256C048 | GS12DEC2056C         | 0.00   | 12-Dec-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1424    | IN001256C022 | GS15DEC2056C         | 0.00   | 15-Dec-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1425    | IN001256C030 | GS16DEC2056C         | 0.00   | 16-Dec-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1426    | IN001256C014 | GS17DEC2056C         | 0.00   | 17-Dec-56     | Illiquid                     | Illiquid                     | 28.00             |
| 1427    | IN000257C013 | GS22FEB2057C         | 0.00   | 22-Feb-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1428    | IN000357C011 | GS15MAR2057C         | 0.00   | 15-Mar-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1429    | IN000357C029 | GS19MAR2057C         | 0.00   | 19-Mar-57     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1430    | IN000457C027 | GS15APR2057C         | 0.00   | 15-Apr-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1431    | IN000457C019 | GS22APR2057C         | 0.00   | 22-Apr-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1432    | IN000557C016 | GS06MAY2057C         | 0.00   | 06-May-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1433    | IN000557C024 | GS25MAY2057C         | 0.00   | 25-May-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1434    | IN000657C048 | GS12JUN2057C         | 0.00   | 12-Jun-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1435    | IN000657C022 | GS15JUN2057C         | 0.00   | 15-Jun-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1436    | IN000657C030 | GS16JUN2057C         | 0.00   | 16-Jun-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1437    | IN000657C014 | GS17JUN2057C         | 0.00   | 17-Jun-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1438    | IN000857C010 | GS22AUG2057C         | 0.00   | 22-Aug-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1439    | IN000957C018 | GS15SEP2057C         | 0.00   | 15-Sep-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1440    | IN000957C026 | GS19SEP2057C         | 0.00   | 19-Sep-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1441    | IN001057C024 | GS15OCT2057C         | 0.00   | 15-Oct-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1442    | IN001057C016 | GS22OCT2057C         | 0.00   | 22-Oct-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1443    | IN001157C014 | GS06NOV2057C         | 0.00   | 06-Nov-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1444    | IN001157C022 | GS25NOV2057C         | 0.00   | 25-Nov-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1445    | IN001257C046 | GS12DEC2057C         | 0.00   | 12-Dec-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1446    | IN001257C020 | GS15DEC2057C         | 0.00   | 15-Dec-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1447    | IN001257C038 | GS16DEC2057C         | 0.00   | 16-Dec-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1448    | IN001257C012 | GS17DEC2057C         | 0.00   | 17-Dec-57     | Illiquid                     | Illiquid                     | 28.00             |
| 1449    | IN000258C011 | GS22FEB2058C         | 0.00   | 22-Feb-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1450    | IN000358C019 | GS15MAR2058C         | 0.00   | 15-Mar-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1451    | IN000358C027 | GS19MAR2058C         | 0.00   | 19-Mar-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1452    | IN000458C025 | GS15APR2058C         | 0.00   | 15-Apr-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1453    | IN000458C017 | GS22APR2058C         | 0.00   | 22-Apr-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1454    | IN000558C014 | GS06MAY2058C         | 0.00   | 06-May-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1455    | IN000558C022 | GS25MAY2058C         | 0.00   | 25-May-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1456    | IN000658C046 | GS12JUN2058C         | 0.00   | 12-Jun-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1457    | IN000658C020 | GS15JUN2058C         | 0.00   | 15-Jun-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1458    | IN000658C038 | GS16JUN2058C         | 0.00   | 16-Jun-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1459    | IN000658C012 | GS17JUN2058C         | 0.00   | 17-Jun-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1460    | IN000858C018 | GS22AUG2058C         | 0.00   | 22-Aug-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1461    | IN000958C016 | GS15SEP2058C         | 0.00   | 15-Sep-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1462    | IN000958C024 | GS19SEP2058C         | 0.00   | 19-Sep-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1463    | IN001058C022 | GS15OCT2058C         | 0.00   | 15-Oct-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1464    | IN001058C014 | GS22OCT2058C         | 0.00   | 22-Oct-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1465    | IN001158C012 | GS06NOV2058C         | 0.00   | 06-Nov-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1466    | IN001158C020 | GS25NOV2058C         | 0.00   | 25-Nov-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1467    | IN001258C044 | GS12DEC2058C         | 0.00   | 12-Dec-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1468    | IN001258C028 | GS15DEC2058C         | 0.00   | 15-Dec-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1469    | IN001258C036 | GS16DEC2058C         | 0.00   | 16-Dec-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1470    | IN001258C010 | GS17DEC2058C         | 0.00   | 17-Dec-58     | Illiquid                     | Illiquid                     | 28.00             |
| 1471    | IN000259C019 | GS22FEB2059C         | 0.00   | 22-Feb-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1472    | IN000359C017 | GS15MAR2059C         | 0.00   | 15-Mar-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1473    | IN000359C025 | GS19MAR2059C         | 0.00   | 19-Mar-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1474    | IN000459C023 | GS15APR2059C         | 0.00   | 15-Apr-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1475    | IN000459C015 | GS22APR2059C         | 0.00   | 22-Apr-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1476    | IN000559C012 | GS06MAY2059C         | 0.00   | 06-May-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1477    | IN000559C020 | GS25MAY2059C         | 0.00   | 25-May-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1478    | IN000659C044 | GS12JUN2059C         | 0.00   | 12-Jun-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1479    | IN000659C028 | GS15JUN2059C         | 0.00   | 15-Jun-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1480    | IN000659C036 | GS16JUN2059C         | 0.00   | 16-Jun-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1481    | IN0020190057 | 7.63% GS 2059        | 7.63   | 17-Jun-59     | Illiquid                     | Illiquid                     | 10.00             |
| 1482    | IN000659P012 | 7.63%%GS17JUN2059P   | 0.00   | 17-Jun-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1483    | IN000659C010 | GS17JUN2059C         | 0.00   | 17-Jun-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1484    | IN000859C016 | GS22AUG2059C         | 0.00   | 22-Aug-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1485    | IN000959C014 | GS15SEP2059C         | 0.00   | 15-Sep-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1486    | IN000959C022 | GS19SEP2059C         | 0.00   | 19-Sep-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1487    | IN001059C020 | GS15OCT2059C         | 0.00   | 15-Oct-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1488    | IN001059C012 | GS22OCT2059C         | 0.00   | 22-Oct-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1489    | IN001159C010 | GS06NOV2059C         | 0.00   | 06-Nov-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1490    | IN001159C028 | GS25NOV2059C         | 0.00   | 25-Nov-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1491    | IN001259C034 | GS12DEC2059C         | 0.00   | 12-Dec-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1492    | IN001259C018 | GS15DEC2059C         | 0.00   | 15-Dec-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1493    | IN001259C026 | GS16DEC2059C         | 0.00   | 16-Dec-59     | Illiquid                     | Illiquid                     | 28.00             |
| 1494    | IN000260C017 | GS22FEB2060C         | 0.00   | 22-Feb-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1495    | IN000360C015 | GS15MAR2060C         | 0.00   | 15-Mar-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1496    | IN000360C023 | GS19MAR2060C         | 0.00   | 19-Mar-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1497    | IN000460C021 | GS15APR2060C         | 0.00   | 15-Apr-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1498    | IN000460C013 | GS22APR2060C         | 0.00   | 22-Apr-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1499    | IN000560C010 | GS06MAY2060C         | 0.00   | 06-May-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1500    | IN000560C028 | GS25MAY2060C         | 0.00   | 25-May-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1501    | IN000660C034 | GS12JUN2060C         | 0.00   | 12-Jun-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1502    | IN000660C018 | GS15JUN2060C         | 0.00   | 15-Jun-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1503    | IN000660C026 | GS16JUN2060C         | 0.00   | 16-Jun-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1504    | IN000860C014 | GS22AUG2060C         | 0.00   | 22-Aug-60     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1505    | IN0020200039 | 7.19% GS 2060        | 7.19   | 15-Sep-60     | Illiquid                     | Illiquid                     | 10.00             |
| 1506    | IN000960C012 | GS15SEP2060C         | 0.00   | 15-Sep-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1507    | IN000960P014 | 7.19%GS15SEP2060P    | 0.00   | 15-Sep-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1508    | IN000960C020 | GS19SEP2060C         | 0.00   | 19-Sep-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1509    | IN001060C028 | GS15OCT2060C         | 0.00   | 15-Oct-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1510    | IN001060C010 | GS22OCT2060C         | 0.00   | 22-Oct-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1511    | IN001160C018 | GS06NOV2060C         | 0.00   | 06-Nov-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1512    | IN001160C026 | GS25NOV2060C         | 0.00   | 25-Nov-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1513    | IN001260C032 | GS12DEC2060C         | 0.00   | 12-Dec-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1514    | IN0020200187 | 6.80% GS 2060        | 6.80   | 15-Dec-60     | Illiquid                     | Illiquid                     | 10.00             |
| 1515    | IN001260P018 | 6.8%GS15DEC2060P     | 0.00   | 15-Dec-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1516    | IN001260C016 | GS15DEC2060C         | 0.00   | 15-Dec-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1517    | IN001260C024 | GS16DEC2060C         | 0.00   | 16-Dec-60     | Illiquid                     | Illiquid                     | 28.00             |
| 1518    | IN0020200401 | 6.76% GS 2061        | 6.76   | 22-Feb-61     | Illiquid                     | Semi-Liquid                  | 8.00              |
| 1519    | IN000261C015 | GS22FEB2061C         | 0.00   | 22-Feb-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1520    | IN000261P017 | 6.76%GS22FEB2061P    | 0.00   | 22-Feb-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1521    | IN000361C013 | GS19MAR2061C         | 0.00   | 19-Mar-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1522    | IN000461C029 | GS15APR2061C         | 0.00   | 15-Apr-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1523    | IN000461C011 | GS22APR2061C         | 0.00   | 22-Apr-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1524    | IN000561C018 | GS06MAY2061C         | 0.00   | 06-May-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1525    | IN000561C026 | GS25MAY2061C         | 0.00   | 25-May-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1526    | IN000661C024 | GS12JUN2061C         | 0.00   | 12-Jun-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1527    | IN000661C016 | GS16JUN2061C         | 0.00   | 16-Jun-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1528    | IN000961C010 | GS19SEP2061C         | 0.00   | 19-Sep-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1529    | IN001061C026 | GS15OCT2061C         | 0.00   | 15-Oct-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1530    | IN001061C018 | GS22OCT2061C         | 0.00   | 22-Oct-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1531    | IN001161C016 | GS06NOV2061C         | 0.00   | 06-Nov-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1532    | IN001161C024 | GS25NOV2061C         | 0.00   | 25-Nov-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1533    | IN001261C022 | GS12DEC2061C         | 0.00   | 12-Dec-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1534    | IN0020210202 | 6.95% GS 2061        | 6.95   | 16-Dec-61     | Semi-Liquid                  | Illiquid *                   | 10.00             |
| 1535    | IN001261C014 | GS16DEC2061C         | 0.00   | 16-Dec-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1536    | IN001261P016 | 6.95%GS16DEC2061P    | 0.00   | 16-Dec-61     | Illiquid                     | Illiquid                     | 28.00             |
| 1537    | IN000362C011 | GS19MAR2062C         | 0.00   | 19-Mar-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1538    | IN000462C027 | GS15APR2062C         | 0.00   | 15-Apr-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1539    | IN000462C019 | GS22APR2062C         | 0.00   | 22-Apr-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1540    | IN000562C016 | GS06MAY2062C         | 0.00   | 06-May-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1541    | IN000562C024 | GS25MAY2062C         | 0.00   | 25-May-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1542    | IN000662C014 | GS12JUN2062C         | 0.00   | 12-Jun-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1543    | IN0020220094 | 7.40% GS 2062        | 7.40   | 19-Sep-62     | Illiquid                     | Illiquid                     | 10.00             |
| 1544    | IN000962P010 | 7.4%GS19SEP2062P     | 0.00   | 19-Sep-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1545    | IN000962C018 | GS19SEP2062C         | 0.00   | 19-Sep-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1546    | IN001062C024 | GS15OCT2062C         | 0.00   | 15-Oct-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1547    | IN001062C016 | GS22OCT2062C         | 0.00   | 22-Oct-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1548    | IN001162C014 | GS06NOV2062C         | 0.00   | 06-Nov-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1549    | IN001162C022 | GS25NOV2062C         | 0.00   | 25-Nov-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1550    | IN001262C012 | GS12DEC2062C         | 0.00   | 12-Dec-62     | Illiquid                     | Illiquid                     | 28.00             |
| 1551    | IN000463C025 | GS15APR2063C         | 0.00   | 15-Apr-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1552    | IN000463C017 | GS22APR2063C         | 0.00   | 22-Apr-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1553    | IN000563C014 | GS06MAY2063C         | 0.00   | 06-May-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1554    | IN000563C022 | GS25MAY2063C         | 0.00   | 25-May-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1555    | IN0020230044 | 7.25% GS 2063        | 7.25   | 12-Jun-63     | Liquid                       | Semi-Liquid                  | 8.00              |
| 1556    | IN000663C012 | GS12JUN2063C         | 0.00   | 12-Jun-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1557    | IN000663P014 | 7.25%GS12JUN2063P    | 0.00   | 12-Jun-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1558    | IN001063C022 | GS15OCT2063C         | 0.00   | 15-Oct-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1559    | IN001063C014 | GS22OCT2063C         | 0.00   | 22-Oct-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1560    | IN001163C012 | GS06NOV2063C         | 0.00   | 06-Nov-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1561    | IN001163C020 | GS25NOV2063C         | 0.00   | 25-Nov-63     | Illiquid                     | Illiquid                     | 28.00             |
| 1562    | IN000464C023 | GS15APR2064C         | 0.00   | 15-Apr-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1563    | IN0020240035 | 7.34% GS 2064        | 7.34   | 22-Apr-64     | Liquid                       | Liquid                       | 5.00              |
| 1564    | IN000464C015 | GS22APR2064C         | 0.00   | 22-Apr-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1565    | IN000464P017 | 7.34%GS22APR2064P    | 0.00   | 22-Apr-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1566    | IN000564C012 | GS06MAY2064C         | 0.00   | 06-May-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1567    | IN000564C020 | GS25MAY2064C         | 0.00   | 25-May-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1568    | IN001064C012 | GS15OCT2064C         | 0.00   | 15-Oct-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1569    | IN001164C010 | GS06NOV2064C         | 0.00   | 06-Nov-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1570    | IN001164C028 | GS25NOV2064C         | 0.00   | 25-Nov-64     | Illiquid                     | Illiquid                     | 28.00             |
| 1571    | IN0020250018 | 6.90% GS 2065        | 6.90   | 15-Apr-65     | Liquid                       | Liquid                       | 5.00              |
| 1572    | IN000465P014 | 6.9%GS15APR2065P     | 0.00   | 15-Apr-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1573    | IN000465C012 | GS15APR2065C         | 0.00   | 15-Apr-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1574    | IN000565C019 | GS06MAY2065C         | 0.00   | 06-May-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1575    | IN000565C027 | GS25MAY2065C         | 0.00   | 25-May-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1576    | IN001165C017 | GS06NOV2065C         | 0.00   | 06-Nov-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1577    | IN001165C025 | GS25NOV2065C         | 0.00   | 25-Nov-65     | Illiquid                     | Illiquid                     | 28.00             |
| 1578    | IN000566C017 | GS06MAY2066C         | 0.00   | 06-May-66     | Illiquid                     | Illiquid                     | 28.00             |
| 1579    | IN000566C025 | GS25MAY2066C         | 0.00   | 25-May-66     | Illiquid                     | Illiquid                     | 28.00             |
| 1580    | IN001166C015 | GS06NOV2066C         | 0.00   | 06-Nov-66     | Illiquid                     | Illiquid                     | 28.00             |
| 1581    | IN001166C023 | GS25NOV2066C         | 0.00   | 25-Nov-66     | Illiquid                     | Illiquid                     | 28.00             |
| 1582    | IN000567C015 | GS06MAY2067C         | 0.00   | 06-May-67     | Illiquid                     | Illiquid                     | 28.00             |
| 1583    | IN000567C023 | GS25MAY2067C         | 0.00   | 25-May-67     | Illiquid                     | Illiquid                     | 28.00             |
| 1584    | IN001167C013 | GS06NOV2067C         | 0.00   | 06-Nov-67     | Illiquid                     | Illiquid                     | 28.00             |
| 1585    | IN001167C021 | GS25NOV2067C         | 0.00   | 25-Nov-67     | Illiquid                     | Illiquid                     | 28.00             |

| Sr. No. | ISIN No.     | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|-------------------|
| 1586    | IN000568C013 | GS06MAY2068C         | 0.00   | 06-May-68     | Illiquid                     | Illiquid                     | 28.00             |
| 1587    | IN000568C021 | GS25MAY2068C         | 0.00   | 25-May-68     | Illiquid                     | Illiquid                     | 28.00             |
| 1588    | IN001168C011 | GS06NOV2068C         | 0.00   | 06-Nov-68     | Illiquid                     | Illiquid                     | 28.00             |
| 1589    | IN001168C029 | GS25NOV2068C         | 0.00   | 25-Nov-68     | Illiquid                     | Illiquid                     | 28.00             |
| 1590    | IN000569C011 | GS06MAY2069C         | 0.00   | 06-May-69     | Illiquid                     | Illiquid                     | 28.00             |
| 1591    | IN000569C029 | GS25MAY2069C         | 0.00   | 25-May-69     | Illiquid                     | Illiquid                     | 28.00             |
| 1592    | IN001169C019 | GS06NOV2069C         | 0.00   | 06-Nov-69     | Illiquid                     | Illiquid                     | 28.00             |
| 1593    | IN001169C027 | GS25NOV2069C         | 0.00   | 25-Nov-69     | Illiquid                     | Illiquid                     | 28.00             |
| 1594    | IN000570C019 | GS06MAY2070C         | 0.00   | 06-May-70     | Illiquid                     | Illiquid                     | 28.00             |
| 1595    | IN000570C027 | GS25MAY2070C         | 0.00   | 25-May-70     | Illiquid                     | Illiquid                     | 28.00             |
| 1596    | IN001170C017 | GS06NOV2070C         | 0.00   | 06-Nov-70     | Illiquid                     | Illiquid                     | 28.00             |
| 1597    | IN001170C025 | GS25NOV2070C         | 0.00   | 25-Nov-70     | Illiquid                     | Illiquid                     | 28.00             |
| 1598    | IN000571C017 | GS06MAY2071C         | 0.00   | 06-May-71     | Illiquid                     | Illiquid                     | 28.00             |
| 1599    | IN000571C025 | GS25MAY2071C         | 0.00   | 25-May-71     | Illiquid                     | Illiquid                     | 28.00             |
| 1600    | IN001171C015 | GS06NOV2071C         | 0.00   | 06-Nov-71     | Illiquid                     | Illiquid                     | 28.00             |
| 1601    | IN001171C023 | GS25NOV2071C         | 0.00   | 25-Nov-71     | Illiquid                     | Illiquid                     | 28.00             |
| 1602    | IN000572C015 | GS06MAY2072C         | 0.00   | 06-May-72     | Illiquid                     | Illiquid                     | 28.00             |
| 1603    | IN000572C023 | GS25MAY2072C         | 0.00   | 25-May-72     | Illiquid                     | Illiquid                     | 28.00             |
| 1604    | IN001172C013 | GS06NOV2072C         | 0.00   | 06-Nov-72     | Illiquid                     | Illiquid                     | 28.00             |
| 1605    | IN001172C021 | GS25NOV2072C         | 0.00   | 25-Nov-72     | Illiquid                     | Illiquid                     | 28.00             |
| 1606    | IN000573C013 | GS06MAY2073C         | 0.00   | 06-May-73     | Illiquid                     | Illiquid                     | 28.00             |
| 1607    | IN000573C021 | GS25MAY2073C         | 0.00   | 25-May-73     | Illiquid                     | Illiquid                     | 28.00             |
| 1608    | IN0020230127 | 7.46% GS 2073        | 7.46   | 06-Nov-73     | Illiquid                     | Illiquid                     | 10.00             |
| 1609    | IN001173C011 | GS06NOV2073C         | 0.00   | 06-Nov-73     | Illiquid                     | Illiquid                     | 28.00             |
| 1610    | IN001173P013 | 7.46%GS06NOV2073P    | 0.00   | 06-Nov-73     | Illiquid                     | Illiquid                     | 28.00             |
| 1611    | IN001173C029 | GS25NOV2073C         | 0.00   | 25-Nov-73     | Illiquid                     | Illiquid                     | 28.00             |
| 1612    | IN000574C011 | GS25MAY2074C         | 0.00   | 25-May-74     | Illiquid                     | Illiquid                     | 28.00             |
| 1613    | IN0020240142 | 7.09% GS 2074        | 7.09   | 25-Nov-74     | Liquid                       | Liquid                       | 5.00              |
| 1614    | IN001174P011 | 7.09%GS25NOV2074P    | 0.00   | 25-Nov-74     | Illiquid                     | Illiquid                     | 28.00             |
| 1615    | IN001174C019 | GS25NOV2074C         | 0.00   | 25-Nov-74     | Illiquid                     | Illiquid                     | 28.00             |

**\* Change in Liquidity Category(becoming Illiquid) with effect from EOD of 25th Nov'25**

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

**Criteria**

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

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