



NOTIFICATION
Securities Segment - Triparty Party Repo

No. RMD/TREPS/ES&H/24/39

02-Sep-24

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

Further to our Notification No. RMD/TREPS/ES&H/24/38 dated 26-Aug-24, 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. 02-Sep-24.

Government of India Securities

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut Rate (%)
1	IN002024X243	91 DTB Maturing on 05/12/2024	-	5-Dec-24	1.00
2	IN002024Y233	182 DTB Maturing on 06/03/2025	-	6-Mar-25	1.00
3	IN002024Z230	364 DTB Maturing on 04/09/2025	-	4-Sep-25	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:

sdl/-

Chief Risk Officer
(Risk Management)

Encl : Complete list of eligible securities

Securities Segment - TripartyParty Repo

Complete list of Eligible Securities

(w.e.f. 02nd Sep '24.)

A. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002024X110	05/09/2024 MATURING 91 DTB	-	05-Sep-24	1.00
2	IN002023Y516	05/09/2024 MATURING 182 DTB	-	05-Sep-24	1.00
3	IN002023Z257	05/09/2024 MATURING 364 DTB	-	05-Sep-24	1.00
4	IN002024X128	12/09/2024 MATURING 91 DTB	-	12-Sep-24	1.00
5	IN002023Y524	12/09/2024 MATURING 182 DTB	-	12-Sep-24	1.00
6	IN002023Z265	12/09/2024 MATURING 364 DTB	-	12-Sep-24	1.00
7	IN002024X136	19/09/2024 MATURING 91 DTB	-	19-Sep-24	1.00
8	IN002023Y532	19/09/2024 MATURING 182 DTB	-	19-Sep-24	1.00
9	IN002023Z273	19/09/2024 MATURING 364 DTB	-	19-Sep-24	1.00
10	IN002024X144	26/09/2024 MATURING 91 DTB	-	26-Sep-24	1.00
11	IN002023Y540	26/09/2024 MATURING 182 DTB	-	26-Sep-24	1.00
12	IN002023Z281	27/09/2024 MATURING 364 DTB	-	27-Sep-24	1.00
13	IN002024X151	03/10/2024 MATURING 91 DTB	-	03-Oct-24	1.00
14	IN002024Y019	03/10/2024 MATURING 182 DTB	-	03-Oct-24	1.00
15	IN002023Z299	03/10/2024 MATURING 364 DTB	-	03-Oct-24	1.00
16	IN002024X169	10/10/2024 MATURING 91DTB	-	10-Oct-24	1.00
17	IN002023Z307	10/10/2024 MATURING 364 DTB	-	10-Oct-24	1.00
18	IN002024Y027	11/10/2024 MATURING 182 DTB	-	11-Oct-24	1.00
19	IN002023Z315	17/10/2024 MATURING 364 DTB	-	17-Oct-24	1.00
20	IN002024X177	18/10/2024 MATURING 91 DTB	-	18-Oct-24	1.00
21	IN002024Y035	18/10/2024 MATURING 182 DTB	-	18-Oct-24	1.00
22	IN002024X185	24/10/2024 MATURING 91 DTB	-	24-Oct-24	1.00
23	IN002024Y043	182 DTB Maturing on 24/10/2024	-	24-Oct-24	1.00
24	IN002023Z323	24/10/2024 MATURING 364 DTB	-	24-Oct-24	1.00
25	IN002024X193	31/10/2024 MATURING 91 DTB	-	31-Oct-24	1.00
26	IN002023Z331	31/10/2024 MATURING 364 DTB	-	31-Oct-24	1.00
27	IN002024Y050	01/11/2024 MATURING 182 DTB	-	01-Nov-24	1.00
28	IN002024X201	07/11/2024 MATURING 91 DTB	-	07-Nov-24	1.00
29	IN002024Y068	07/11/2024 MATURING 182 DTB	-	07-Nov-24	1.00
30	IN002023Z349	07/11/2024 MATURING 364 DTB	-	07-Nov-24	1.00
31	IN002024Y076	14/11/2024 MATURING 182 DTB	-	14-Nov-24	1.00
32	IN002023Z356	14/11/2024 MATURING 364 DTB	-	14-Nov-24	1.00
33	IN002024X219	15/11/2024 MATURING 91 DTB	-	15-Nov-24	1.00
34	IN002024X227	91 DTB Maturing on 21/11/2024	-	21-Nov-24	1.00
35	IN002023Z364	21/11/2024 MATURING 364 DTB	-	21-Nov-24	1.00
36	IN002024Y084	22/11/2024 MATURING 182 DTB	-	22-Nov-24	1.00
37	IN002024X235	91 DTB Maturing on 28/11/2024	-	28-Nov-24	1.00
38	IN002024Y092	28/11/2024 MATURING 182 DTB	-	28-Nov-24	1.00
39	IN002023Z372	28/11/2024 MATURING 364 DTB	-	28-Nov-24	1.00
40	IN002024X243	91 DTB Maturing on 05/12/2024	-	05-Dec-24	1.00
41	IN002024Y100	05/12/2024 MATURING 182 DTB	-	05-Dec-24	1.00
42	IN002023Z380	05/12/2024 MATURING 364 DTB	-	05-Dec-24	1.00
43	IN002024Y118	12/12/2024 MATURING 182 DTB	-	12-Dec-24	1.00
44	IN002023Z398	12/12/2024 MATURING 364 DTB	-	12-Dec-24	1.00
45	IN002024Y126	19/12/2024 MATURING 182 DTB	-	19-Dec-24	1.00
46	IN002023Z406	19/12/2024 MATURING 364 DTB	-	19-Dec-24	1.00
47	IN002024Y134	26/12/2024 MATURING 182 DTB	-	26-Dec-24	1.00
48	IN002023Z414	26/12/2024 MATURING 364 DTB	-	26-Dec-24	1.00
49	IN002024Y142	02/01/2025 MATURING 182 DTB	-	02-Jan-25	1.00
50	IN002023Z422	02/01/2025 MATURING 364 DTB	-	02-Jan-25	1.00
51	IN002024Y159	09/01/2025 MATURING 182 DTB	-	09-Jan-25	1.00
52	IN002023Z430	09/01/2025 MATURING 364 DTB	-	09-Jan-25	1.00
53	IN002023Z448	16/01/2025 MATURING 364 DTB	-	16-Jan-25	1.00
54	IN002024Y167	17/01/2025 MATURING 182 DTB	-	17-Jan-25	1.00
55	IN002024Y175	23/01/2025 MATURING 182 DTB	-	23-Jan-25	1.00
56	IN002023Z455	23/01/2025 MATURING 364 DTB	-	23-Jan-25	1.00
57	IN002024Y183	30/01/2025 MATURING 182 DTB	-	30-Jan-25	1.00
58	IN002023Z463	30/01/2025 MATURING 364 DTB	-	30-Jan-25	1.00
59	IN002024Y191	06/02/2025 MATURING 182 DTB	-	06-Feb-25	1.00
60	IN002023Z471	06/02/2025 MATURING 364 DTB	-	06-Feb-25	1.00
61	IN002023Z489	13/02/2025 MATURING 364 DTB	-	13-Feb-25	1.00
62	IN002024Y209	14/02/2025 MATURING 182 DTB	-	14-Feb-25	1.00
63	IN002024Y217	182 DTB Maturing on 20/02/2025	-	20-Feb-25	1.00
64	IN002023Z505	20/02/2025 MATURING 364 DTB	-	20-Feb-25	1.00
65	IN002024Y225	182 DTB Maturing on 27/02/2025	-	27-Feb-25	1.00
66	IN002023Z513	27/02/2025 MATURING 364 DTB	-	27-Feb-25	1.00
67	IN002024Y233	182 DTB Maturing on 06/03/2025	-	06-Mar-25	1.00
68	IN002023Z521	06/03/2025 MATURING 364 DTB	-	06-Mar-25	1.00
69	IN002023Z539	13/03/2025 MATURING 364 DTB	-	13-Mar-25	1.00
70	IN002023Z547	20/03/2025 MATURING 364 DTB	-	20-Mar-25	1.00
71	IN002023Z562	27/03/2025 MATURING 364 DTB	-	27-Mar-25	1.00
72	IN002024Z016	03/04/2025 MATURING 364 DTB	-	03-Apr-25	1.00
73	IN002024Z024	11/04/2025 MATURING 364 DTB	-	11-Apr-25	1.00
74	IN002024Z032	18/04/2025 MATURING 364 DTB	-	18-Apr-25	1.00

75	IN002024Z040	364 DTB Maturing on 24/04/2025	-	24-Apr-25	1.00
76	IN002024Z057	02/05/2025 MATURING 364 DTB	-	02-May-25	1.00
77	IN002024Z065	08/05/2025 MATURING 364 DTB	-	08-May-25	1.00
78	IN002024Z073	15/05/2025 MATURING 364 DTB	-	15-May-25	1.00
79	IN002024Z081	23/05/2025 MATURING 364 DTB	-	23-May-25	1.00
80	IN002024Z099	29/05/2025 MATURING 364 DTB	-	29-May-25	1.00
81	IN002024Z107	05/06/2025 MATURING 364 DTB	-	05-Jun-25	1.00
82	IN002024Z115	12/06/2025 MATURING 364 DTB	-	12-Jun-25	1.00
83	IN002024Z123	19/06/2025 MATURING 364 DTB	-	19-Jun-25	1.00
84	IN002024Z131	26/06/2025 MATURING 364 DTB	-	26-Jun-25	1.00
85	IN002024Z149	03/07/2025 MATURING 364 DTB	-	03-Jul-25	1.00
86	IN002024Z156	10/07/2025 MATURING 364 DTB	-	10-Jul-25	1.00
87	IN002024Z164	18/07/2025 MATURING 364 DTB	-	18-Jul-25	1.00
88	IN002024Z172	24/07/2025 MATURING 364 DTB	-	24-Jul-25	1.00
89	IN002024Z180	31/07/2025 MATURING 364 DTB	-	31-Jul-25	1.00
90	IN002024Z198	07/08/2025 MATURING 364 DTB	-	07-Aug-25	1.00
91	IN002024Z206	15/08/2025 MATURING 364 DTB	-	15-Aug-25	1.00
92	IN002024Z214	364 DTB Maturing on 21/08/2025	-	21-Aug-25	1.00
93	IN002024Z222	364 DTB Maturing on 28/08/2025	-	28-Aug-25	1.00
94	IN002024Z230	364 DTB Maturing on 04/09/2025	-	04-Sep-25	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1	IN000924C075	GS06SEP2024C	0.00	06-Sep-24	Illiquid	1.00
2	IN000924C018	GS09SEP2024C	0.00	09-Sep-24	Illiquid	1.00
3	IN000924C059	GS12SEP2024C	0.00	12-Sep-24	Illiquid	1.00
4	IN000425C057	GS15APR2025C	0.00	15-Apr-25	Semi-Liquid	1.00
5	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	Semi-Liquid	8.00
6	IN000427C046	GS15APR2027C	0.00	15-Apr-27	Semi-Liquid	2.00
7	IN000428C044	GS15APR2028C	0.00	15-Apr-28	Semi-Liquid	3.00
8	IN000429C042	GS15APR2029C	0.00	15-Apr-29	Semi-Liquid	3.00
9	IN000430C040	GS15APR2030C	0.00	15-Apr-30	Semi-Liquid	5.00
10	IN000431C048	GS15APR2031C	0.00	15-Apr-31	Semi-Liquid	5.00
11	IN000432C046	GS15APR2032C	0.00	15-Apr-32	Semi-Liquid	5.00
12	IN000433C044	GS15APR2033C	0.00	15-Apr-33	Semi-Liquid	5.00
13	IN000434C042	GS15APR2034C	0.00	15-Apr-34	Semi-Liquid	5.00
14	IN000435C049	GS15APR2035C	0.00	15-Apr-35	Semi-Liquid	8.00
15	IN000436C047	GS15APR2036C	0.00	15-Apr-36	Semi-Liquid	8.00
16	IN000437C045	GS15APR2037C	0.00	15-Apr-37	Semi-Liquid	8.00
17	IN000438C043	GS15APR2038C	0.00	15-Apr-38	Semi-Liquid	8.00
18	IN000439C041	GS15APR2039C	0.00	15-Apr-39	Semi-Liquid	8.00
19	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	Semi-Liquid	8.00
20	IN001024C057	GS15OCT2024C	0.00	15-Oct-24	Semi-Liquid	1.00
21	IN001025C054	GS15OCT2025C	0.00	15-Oct-25	Semi-Liquid	2.00
22	IN001026C045	GS15OCT2026C	0.00	15-Oct-26	Semi-Liquid	2.00
23	IN001027C043	GS15OCT2027C	0.00	15-Oct-27	Semi-Liquid	3.00
24	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	Semi-Liquid	3.00
25	IN001029C049	GS15OCT2029C	0.00	15-Oct-29	Semi-Liquid	5.00
26	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	Semi-Liquid	5.00
27	IN001031C045	GS15OCT2031C	0.00	15-Oct-31	Semi-Liquid	5.00
28	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	Semi-Liquid	5.00
29	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	Semi-Liquid	5.00
30	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	Semi-Liquid	8.00
31	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	Semi-Liquid	8.00
32	IN001036C044	GS15OCT2036C	0.00	15-Oct-36	Semi-Liquid	8.00
33	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	Semi-Liquid	8.00
34	IN000426C055	GS15APR2026C	0.00	15-Apr-26	Semi-Liquid	2.00
35	IN000924C026	GS15SEP2024C	0.00	15-Sep-24	Illiquid	1.00
36	IN000924C042	GS19SEP2024C	0.00	19-Sep-24	Illiquid	1.00
37	IN000924C034	GS20SEP2024C	0.00	20-Sep-24	Illiquid	1.00
38	IN001024C024	GS10OCT2024C	0.00	10-Oct-24	Illiquid	1.00
39	IN001024C032	GS12OCT2024C	0.00	12-Oct-24	Illiquid	1.00
40	IN001024C040	GS22OCT2024C	0.00	22-Oct-24	Illiquid	1.00
41	IN001024C016	GS26OCT2024C	0.00	26-Oct-24	Illiquid	1.00
42	IN0020190396	6.18% GS 2024	6.18	04-Nov-24	Illiquid	1.00
43	IN001124C022	GS06NOV2024C	0.00	06-Nov-24	Illiquid	1.00
44	IN0020160084	GOI FLOATING RATE BOND 2024	7.03	07-Nov-24	N/A	2.00
45	IN001124C014	GS10NOV2024C	0.00	10-Nov-24	Illiquid	1.00
46	IN0020110048	9.15% GOVT. STOCK 2024	9.15	14-Nov-24	Illiquid	1.00
47	IN001224C087	GS01DEC2024C	0.00	01-Dec-24	Illiquid	1.00
48	IN001224C012	GS07DEC2024C	0.00	07-Dec-24	Illiquid	1.00
49	IN001224C046	GS12DEC2024C	0.00	12-Dec-24	Illiquid	1.00
50	IN001224C053	GS15DEC2024C	0.00	15-Dec-24	Illiquid	1.00
51	IN001224C079	GS16DEC2024C	0.00	16-Dec-24	Illiquid	1.00
52	IN001224C038	GS17DEC2024C	0.00	17-Dec-24	Illiquid	1.00
53	IN001224C095	GS19DEC2024C	0.00	19-Dec-24	Illiquid	1.00
54	IN001224C061	GS23DEC2024C	0.00	23-Dec-24	Illiquid	1.00
55	IN001224C020	GS31DEC2024C	0.00	31-Dec-24	Illiquid	1.00
56	IN000125C012	GS02JAN2025C	0.00	02-Jan-25	Illiquid	1.00
57	IN000125C020	GS09JAN2025C	0.00	09-Jan-25	Illiquid	1.00
58	IN0020220128	6.89% GS 2025	6.89	16-Jan-25	Illiquid	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
59	IN000225C010	GS10FEB2025C	0.00	10-Feb-25	Illiquid	1.00
60	IN000225C028	GS22FEB2025C	0.00	22-Feb-25	Illiquid	1.00
61	IN000325C075	GS06MAR2025C	0.00	06-Mar-25	Illiquid	1.00
62	IN000325C018	GS09MAR2025C	0.00	09-Mar-25	Illiquid	1.00
63	IN000325C059	GS12MAR2025C	0.00	12-Mar-25	Illiquid	1.00
64	IN000325C026	GS15MAR2025C	0.00	15-Mar-25	Illiquid	1.00
65	IN000325C042	GS19MAR2025C	0.00	19-Mar-25	Illiquid	1.00
66	IN000325C034	GS20MAR2025C	0.00	20-Mar-25	Illiquid	1.00
67	IN000425C024	GS10APR2025C	0.00	10-Apr-25	Illiquid	1.00
68	IN000425C032	GS12APR2025C	0.00	12-Apr-25	Illiquid	1.00
69	IN000425C040	GS22APR2025C	0.00	22-Apr-25	Illiquid	1.00
70	IN000425C016	GS26APR2025C	0.00	26-Apr-25	Illiquid	1.00
71	IN000525C021	GS06MAY2025C	0.00	06-May-25	Illiquid	1.00
72	IN000525C013	GS10MAY2025C	0.00	10-May-25	Illiquid	1.00
73	IN0020150036	7.72% GS 2025	7.72	25-May-25	Illiquid	2.00
74	IN000625C086	GS01JUN2025C	0.00	01-Jun-25	Illiquid	1.00
75	IN000625C011	GS07JUN2025C	0.00	07-Jun-25	Illiquid	1.00
76	IN000625C045	GS12JUN2025C	0.00	12-Jun-25	Illiquid	1.00
77	IN0020200112	5.22% GS 2025	5.22	15-Jun-25	Semi-Liquid	2.00
78	IN000625C052	GS15JUN2025C	0.00	15-Jun-25	Illiquid	1.00
79	IN000625C078	GS16JUN2025C	0.00	16-Jun-25	Illiquid	1.00
80	IN000625C037	GS17JUN2025C	0.00	17-Jun-25	Illiquid	1.00
81	IN000625C094	GS19JUN2025C	0.00	19-Jun-25	Illiquid	1.00
82	IN000625C060	GS23JUN2025C	0.00	23-Jun-25	Illiquid	1.00
83	IN000625C029	GS30JUN2025C	0.00	30-Jun-25	Illiquid	1.00
84	IN000725C019	GS02JUL2025C	0.00	02-Jul-25	Illiquid	1.00
85	IN000725C027	GS09JUL2025C	0.00	09-Jul-25	Illiquid	1.00
86	IN000825C017	GS10AUG2025C	0.00	10-Aug-25	Illiquid	3.00
87	IN000825C025	GS22AUG2025C	0.00	22-Aug-25	Illiquid	3.00
88	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	Illiquid	3.00
89	IN000925C015	GS09SEP2025C	0.00	09-Sep-25	Illiquid	3.00
90	IN000925C056	GS12SEP2025C	0.00	12-Sep-25	Illiquid	3.00
91	IN000925C023	GS15SEP2025C	0.00	15-Sep-25	Illiquid	3.00
92	IN000925C049	GS19SEP2025C	0.00	19-Sep-25	Illiquid	3.00
93	IN000925C031	GS20SEP2025C	0.00	20-Sep-25	Illiquid	3.00
94	IN0020120047	8.20% GOVT. STOCK 2025	8.20	24-Sep-25	Illiquid	4.00
95	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	Semi-Liquid	3.00
96	IN001025C021	GS10OCT2025C	0.00	10-Oct-25	Illiquid	3.00
97	IN001025C039	GS12OCT2025C	0.00	12-Oct-25	Illiquid	3.00
98	IN001025C047	GS22OCT2025C	0.00	22-Oct-25	Illiquid	3.00
99	IN001025C013	GS26OCT2025C	0.00	26-Oct-25	Illiquid	3.00
100	IN001125C029	GS06NOV2025C	0.00	06-Nov-25	Illiquid	3.00
101	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	Illiquid	4.00
102	IN001125C011	GS10NOV2025C	0.00	10-Nov-25	Illiquid	3.00
103	IN001225C084	GS01DEC2025C	0.00	01-Dec-25	Illiquid	3.00
104	IN001225C019	GS07DEC2025C	0.00	07-Dec-25	Illiquid	3.00
105	IN001225C043	GS12DEC2025C	0.00	12-Dec-25	Illiquid	3.00
106	IN001225C050	GS15DEC2025C	0.00	15-Dec-25	Illiquid	3.00
107	IN001225C076	GS16DEC2025C	0.00	16-Dec-25	Illiquid	3.00
108	IN001225C035	GS17DEC2025C	0.00	17-Dec-25	Illiquid	3.00
109	IN001225C092	GS19DEC2025C	0.00	19-Dec-25	Illiquid	3.00
110	IN001225C068	GS23DEC2025C	0.00	23-Dec-25	Illiquid	3.00
111	IN001225C027	GS31DEC2025C	0.00	31-Dec-25	Illiquid	3.00
112	IN000126C010	GS02JAN2026C	0.00	02-Jan-26	Illiquid	3.00
113	IN000126C028	GS09JAN2026C	0.00	09-Jan-26	Illiquid	3.00
114	IN0020150093	7.59% GS 2026	7.59	11-Jan-26	Semi-Liquid	3.00
115	IN000226C018	GS10FEB2026C	0.00	10-Feb-26	Illiquid	3.00
116	IN000226C026	GS22FEB2026C	0.00	22-Feb-26	Illiquid	3.00
117	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	Illiquid	3.00
118	IN000326C016	GS09MAR2026C	0.00	09-Mar-26	Illiquid	3.00
119	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	Illiquid	3.00
120	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	Illiquid	3.00
121	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	Illiquid	3.00
122	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	Illiquid	3.00
123	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	Semi-Liquid	3.00
124	IN000426C022	GS10APR2026C	0.00	10-Apr-26	Illiquid	3.00
125	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	Semi-Liquid	3.00
126	IN000426C030	GS12APR2026C	0.00	12-Apr-26	Illiquid	3.00
127	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	Illiquid	3.00
128	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	Semi-Liquid	3.00
129	IN000426C048	GS22APR2026C	0.00	22-Apr-26	Illiquid	3.00
130	IN000426C014	GS26APR2026C	0.00	26-Apr-26	Illiquid	3.00
131	IN000526C029	GS06MAY2026C	0.00	06-May-26	Illiquid	3.00
132	IN000526C011	GS10MAY2026C	0.00	10-May-26	Illiquid	3.00
133	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	Illiquid	3.00
134	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	Illiquid	3.00
135	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	Illiquid	3.00
136	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	Illiquid	3.00
137	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	Illiquid	3.00
138	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	Illiquid	3.00
139	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
140	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	Illiquid	3.00
141	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	Illiquid	3.00
142	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	Illiquid	3.00
143	IN0020120039	8.33% GOVT.STOCK 2026	8.33	09-Jul-26	Semi-Liquid	3.00
144	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	Illiquid	3.00
145	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	Illiquid	3.00
146	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	Illiquid	3.00
147	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	Illiquid	3.00
148	IN0020160035	6.97% GS 2026	6.97	06-Sep-26	Semi-Liquid	3.00
149	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	Illiquid	3.00
150	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	Illiquid	3.00
151	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	Illiquid	3.00
152	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	Illiquid	4.00
153	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	Illiquid	3.00
154	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	Illiquid	3.00
155	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	Illiquid	3.00
156	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	Illiquid	3.00
157	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	Illiquid	3.00
158	IN001026C037	GS22OCT2026C	0.00	22-Oct-26	Illiquid	3.00
159	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	Illiquid	3.00
160	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	Semi-Liquid	3.00
161	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	Illiquid	3.00
162	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	Illiquid	3.00
163	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	Semi-Liquid	3.00
164	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Semi-Liquid	3.00
165	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	Illiquid	3.00
166	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	Illiquid	3.00
167	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	Illiquid	3.00
168	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	Illiquid	3.00
169	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	Illiquid	3.00
170	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	Illiquid	3.00
171	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	Illiquid	3.00
172	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	Illiquid	3.00
173	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	Illiquid	3.00
174	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	Illiquid	3.00
175	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	Illiquid	3.00
176	IN0020060078	8.24% GOVT.STOCK 2027	8.24	15-Feb-27	Semi-Liquid	3.00
177	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	Illiquid	3.00
178	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	Illiquid	3.00
179	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	Illiquid	3.00
180	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	Illiquid	3.00
181	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	Illiquid	3.00
182	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	Illiquid	3.00
183	IN000427C020	GS10APR2027C	0.00	10-Apr-27	Illiquid	3.00
184	IN000427C038	GS22APR2027C	0.00	22-Apr-27	Illiquid	3.00
185	IN000427C012	GS26APR2027C	0.00	26-Apr-27	Illiquid	3.00
186	IN000527C027	GS06MAY2027C	0.00	06-May-27	Illiquid	3.00
187	IN000527C019	GS10MAY2027C	0.00	10-May-27	Illiquid	3.00
188	IN0020170026	6.79% GS 2027	6.79	15-May-27	Semi-Liquid	3.00
189	IN0020240043	7.02% GS 2027	7.02	27-May-27	Semi-Liquid	3.00
190	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	Illiquid	3.00
191	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	Illiquid	3.00
192	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	Illiquid	3.00
193	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	Illiquid	3.00
194	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	Illiquid	3.00
195	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	Illiquid	3.00
196	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	Illiquid	3.00
197	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	Liquid	2.00
198	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	Illiquid	3.00
199	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	Illiquid	3.00
200	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	Illiquid	3.00
201	IN0020070036	8.26% GOVT.STOCK 2027	8.26	02-Aug-27	Illiquid	5.00
202	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	Illiquid	4.00
203	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	Illiquid	4.00
204	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	Illiquid	4.00
205	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	Illiquid	4.00
206	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	Illiquid	4.00
207	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	Illiquid	4.00
208	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	Illiquid	4.00
209	IN0020070069	8.28% GOVT.STOCK 2027	8.28	21-Sep-27	Semi-Liquid	4.00
210	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	Illiquid	4.00
211	IN001027C035	GS22OCT2027C	0.00	22-Oct-27	Illiquid	4.00
212	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	Illiquid	4.00
213	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	Illiquid	4.00
214	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	Illiquid	4.00
215	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	Illiquid	4.00
216	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	Illiquid	4.00
217	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	Illiquid	4.00
218	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	Illiquid	4.00
219	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	Illiquid	4.00
220	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
221	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	Illiquid	4.00
222	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	Illiquid	4.00
223	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	Illiquid	4.00
224	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	Illiquid	4.00
225	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	Semi-Liquid	4.00
226	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	Illiquid	5.00
227	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	Illiquid	4.00
228	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	Illiquid	4.00
229	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	Illiquid	4.00
230	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	Illiquid	4.00
231	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	Illiquid	4.00
232	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	Illiquid	4.00
233	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	Illiquid	4.00
234	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Illiquid	5.00
235	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	Liquid	3.00
236	IN000428C028	GS10APR2028C	0.00	10-Apr-28	Illiquid	4.00
237	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	Illiquid	4.00
238	IN000428C036	GS22APR2028C	0.00	22-Apr-28	Illiquid	4.00
239	IN000428C010	GS26APR2028C	0.00	26-Apr-28	Illiquid	4.00
240	IN000528C025	GS06MAY2028C	0.00	06-May-28	Illiquid	4.00
241	IN000528C017	GS10MAY2028C	0.00	10-May-28	Illiquid	4.00
242	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	Illiquid	4.00
243	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	Illiquid	5.00
244	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	5.00
245	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	Illiquid	4.00
246	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	Illiquid	4.00
247	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	Illiquid	4.00
248	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	Illiquid	4.00
249	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	Illiquid	4.00
250	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	Illiquid	4.00
251	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	Illiquid	4.00
252	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	Illiquid	4.00
253	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	Illiquid	4.00
254	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	Illiquid	4.00
255	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	Illiquid	4.00
256	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	Illiquid	4.00
257	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	Illiquid	4.00
258	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	Illiquid	4.00
259	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	Illiquid	4.00
260	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	Illiquid	4.00
261	IN0020210160	GOI FLOATING RATE BOND 2028	7.08	04-Oct-28	N/A	5.00
262	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	Illiquid	4.00
263	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	Illiquid	4.00
264	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	Liquid	3.00
265	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	Illiquid	4.00
266	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	Illiquid	4.00
267	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	Illiquid	4.00
268	IN0020230143	7.25% GOI SGrB 2028	7.25	13-Nov-28	Illiquid	5.00
269	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	Illiquid	4.00
270	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	Illiquid	4.00
271	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	Illiquid	4.00
272	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	Illiquid	4.00
273	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	Illiquid	4.00
274	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	Illiquid	4.00
275	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	Illiquid	4.00
276	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	Illiquid	4.00
277	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	Illiquid	4.00
278	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	Illiquid	4.00
279	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Liquid	3.00
280	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	Illiquid	4.00
281	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	Illiquid	4.00
282	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	Illiquid	4.00
283	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	Illiquid	4.00
284	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	Illiquid	4.00
285	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	Illiquid	4.00
286	IN0020150069	7.59% GS 2029	7.59	20-Mar-29	Semi-Liquid	4.00
287	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	Illiquid	4.00
288	IN000429C026	GS10APR2029C	0.00	10-Apr-29	Illiquid	4.00
289	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	Liquid	3.00
290	IN000429C034	GS22APR2029C	0.00	22-Apr-29	Illiquid	4.00
291	IN000429C018	GS26APR2029C	0.00	26-Apr-29	Illiquid	4.00
292	IN000529C023	GS06MAY2029C	0.00	06-May-29	Illiquid	4.00
293	IN000529C015	GS10MAY2029C	0.00	10-May-29	Illiquid	4.00
294	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	Illiquid	4.00
295	IN0020240050	7.04% GS 2029	7.04	03-Jun-29	Liquid	3.00
296	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	Illiquid	4.00
297	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	Illiquid	4.00
298	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	Illiquid	4.00
299	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	Illiquid	4.00
300	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	Illiquid	4.00
301	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
302	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	Illiquid	4.00
303	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	Illiquid	4.00
304	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	Illiquid	4.00
305	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	Illiquid	7.00
306	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	Illiquid	7.00
307	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	Illiquid	7.00
308	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	Illiquid	7.00
309	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	Illiquid	7.00
310	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	Illiquid	7.00
311	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	Illiquid	7.00
312	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	Illiquid	6.00
313	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	Illiquid	7.00
314	IN001029C031	GS22OCT2029C	0.00	22-Oct-29	Illiquid	7.00
315	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	Illiquid	7.00
316	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	Illiquid	7.00
317	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	Illiquid	7.00
318	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	Illiquid	7.00
319	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	Illiquid	7.00
320	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	Illiquid	7.00
321	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	Illiquid	7.00
322	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	Illiquid	7.00
323	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	Illiquid	7.00
324	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	Illiquid	7.00
325	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	Illiquid	7.00
326	IN0020160118	6.79% GS 2029	6.79	26-Dec-29	Semi-Liquid	5.00
327	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	Illiquid	7.00
328	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	Illiquid	7.00
329	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	Illiquid	7.00
330	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	Illiquid	7.00
331	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	Illiquid	7.00
332	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	Illiquid	7.00
333	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	Illiquid	7.00
334	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	Semi-Liquid	5.00
335	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	Illiquid	7.00
336	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	Illiquid	7.00
337	IN000430C024	GS10APR2030C	0.00	10-Apr-30	Illiquid	7.00
338	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Liquid	3.00
339	IN000430C032	GS22APR2030C	0.00	22-Apr-30	Illiquid	7.00
340	IN000430C016	GS26APR2030C	0.00	26-Apr-30	Illiquid	7.00
341	IN000530C021	GS06MAY2030C	0.00	06-May-30	Illiquid	7.00
342	IN0020160019	7.61% GS 2030	7.61	09-May-30	Illiquid	6.00
343	IN000530C013	GS10MAY2030C	0.00	10-May-30	Illiquid	7.00
344	IN0020200070	5.79% GS 2030	5.79	11-May-30	Illiquid	6.00
345	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	Illiquid	7.00
346	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	Illiquid	7.00
347	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	Illiquid	7.00
348	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	Illiquid	7.00
349	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	Illiquid	7.00
350	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	Illiquid	7.00
351	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	Illiquid	7.00
352	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	Illiquid	7.00
353	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	Illiquid	7.00
354	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	Illiquid	7.00
355	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	Semi-Liquid	5.00
356	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	Illiquid	7.00
357	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	Illiquid	7.00
358	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	Illiquid	7.00
359	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	Illiquid	7.00
360	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	Illiquid	7.00
361	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	Illiquid	7.00
362	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	Illiquid	7.00
363	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	6.00
364	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	Illiquid	7.00
365	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	Illiquid	7.00
366	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	Illiquid	7.00
367	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	Illiquid	7.00
368	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	Illiquid	7.00
369	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	Liquid	3.00
370	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	Illiquid	6.00
371	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	Illiquid	7.00
372	IN0020110055	8.97% GOVT.STOCK 2030	8.97	05-Dec-30	Illiquid	6.00
373	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	Illiquid	7.00
374	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	Illiquid	7.00
375	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	Illiquid	7.00
376	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	Illiquid	7.00
377	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	Illiquid	7.00
378	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	Illiquid	7.00
379	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	Illiquid	7.00
380	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	Illiquid	7.00
381	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	Illiquid	7.00
382	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
383	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	Illiquid	7.00
384	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	Illiquid	7.00
385	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	Illiquid	7.00
386	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	Illiquid	7.00
387	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	Illiquid	7.00
388	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	Illiquid	7.00
389	IN000431C022	GS10APR2031C	0.00	10-Apr-31	Illiquid	7.00
390	IN000431C030	GS22APR2031C	0.00	22-Apr-31	Illiquid	7.00
391	IN000431C014	GS26APR2031C	0.00	26-Apr-31	Illiquid	7.00
392	IN000531C029	GS06MAY2031C	0.00	06-May-31	Illiquid	7.00
393	IN000531C011	GS10MAY2031C	0.00	10-May-31	Illiquid	7.00
394	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	Illiquid	7.00
395	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	Illiquid	7.00
396	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	Illiquid	7.00
397	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	Illiquid	7.00
398	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	Illiquid	7.00
399	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	Illiquid	7.00
400	IN0020240076	7.02% GS 2031	7.02	18-Jun-31	Liquid	3.00
401	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	Illiquid	7.00
402	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	Illiquid	7.00
403	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	Illiquid	7.00
404	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	Illiquid	7.00
405	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Semi-Liquid	5.00
406	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	Illiquid	7.00
407	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	Illiquid	7.00
408	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	Illiquid	7.00
409	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	Illiquid	7.00
410	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	Illiquid	7.00
411	IN0020170042	6.68% GS 2031	6.68	17-Sep-31	Semi-Liquid	5.00
412	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	Illiquid	7.00
413	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	Illiquid	7.00
414	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	Illiquid	7.00
415	IN001031C037	GS22OCT2031C	0.00	22-Oct-31	Illiquid	7.00
416	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	Illiquid	7.00
417	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	Illiquid	7.00
418	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	Illiquid	7.00
419	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	Illiquid	7.00
420	IN0020180041	GOI FLOATING RATE BOND 2031	6.98	07-Dec-31	N/A	9.00
421	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	Illiquid	7.00
422	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	Illiquid	7.00
423	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	Illiquid	7.00
424	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	Illiquid	7.00
425	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	Illiquid	7.00
426	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	Illiquid	7.00
427	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	Illiquid	7.00
428	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	Illiquid	7.00
429	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	Illiquid	7.00
430	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	3.00
431	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	Illiquid	7.00
432	IN0020060086	8.28% GOVT. STOCK 2032	8.28	15-Feb-32	Semi-Liquid	5.00
433	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	Illiquid	7.00
434	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	Illiquid	7.00
435	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	Illiquid	7.00
436	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	Illiquid	7.00
437	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	Illiquid	7.00
438	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	Illiquid	7.00
439	IN000432C020	GS10APR2032C	0.00	10-Apr-32	Illiquid	7.00
440	IN000432C038	GS22APR2032C	0.00	22-Apr-32	Illiquid	7.00
441	IN000432C012	GS26APR2032C	0.00	26-Apr-32	Illiquid	7.00
442	IN000532C027	GS06MAY2032C	0.00	06-May-32	Illiquid	7.00
443	IN000532C019	GS10MAY2032C	0.00	10-May-32	Illiquid	7.00
444	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	Illiquid	7.00
445	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	Illiquid	7.00
446	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	Illiquid	7.00
447	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	Illiquid	7.00
448	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	Illiquid	7.00
449	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	Illiquid	7.00
450	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	Illiquid	7.00
451	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	Illiquid	7.00
452	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	Illiquid	7.00
453	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	Illiquid	7.00
454	IN0020070044	8.32% GOVT. STOCK 2032	8.32	02-Aug-32	Semi-Liquid	5.00
455	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	Illiquid	7.00
456	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	Liquid	3.00
457	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	Illiquid	7.00
458	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	Semi-Liquid	5.00
459	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	Illiquid	7.00
460	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	Illiquid	7.00
461	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	Illiquid	7.00
462	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	Illiquid	7.00
463	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
464	IN0020070077	8.33% GOVT STOCK 2032	8.33	21-Sep-32	Illiquid	6.00
465	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	Illiquid	7.00
466	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	Illiquid	7.00
467	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	Illiquid	7.00
468	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	Illiquid	7.00
469	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	Illiquid	7.00
470	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	Illiquid	7.00
471	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	Illiquid	7.00
472	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	Illiquid	7.00
473	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	Illiquid	7.00
474	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	Illiquid	7.00
475	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	Illiquid	7.00
476	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	Illiquid	7.00
477	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	Illiquid	7.00
478	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	Illiquid	7.00
479	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	Illiquid	7.00
480	IN0020220144	7.29% GOI SGrB 2033	7.29	27-Jan-33	Illiquid	6.00
481	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	Liquid	3.00
482	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	Illiquid	7.00
483	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	Illiquid	7.00
484	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	Illiquid	7.00
485	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	Illiquid	7.00
486	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	Illiquid	7.00
487	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	Illiquid	7.00
488	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	Illiquid	7.00
489	IN000433C028	GS10APR2033C	0.00	10-Apr-33	Illiquid	7.00
490	IN000433C036	GS22APR2033C	0.00	22-Apr-33	Illiquid	7.00
491	IN000433C010	GS26APR2033C	0.00	26-Apr-33	Illiquid	7.00
492	IN000533C025	GS06MAY2033C	0.00	06-May-33	Illiquid	7.00
493	IN000533C017	GS10MAY2033C	0.00	10-May-33	Illiquid	7.00
494	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	Illiquid	7.00
495	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	Illiquid	7.00
496	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	Illiquid	7.00
497	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	Illiquid	7.00
498	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	Illiquid	7.00
499	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Illiquid	6.00
500	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	Illiquid	7.00
501	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	Illiquid	7.00
502	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	Illiquid	7.00
503	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	Illiquid	7.00
504	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	Illiquid	7.00
505	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	Illiquid	7.00
506	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	Liquid	3.00
507	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	Illiquid	7.00
508	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	Illiquid	7.00
509	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	Illiquid	7.00
510	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	Illiquid	7.00
511	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	Illiquid	7.00
512	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	Illiquid	7.00
513	IN0020200120	GOI FLOATING RATE BOND 2033	7.12	22-Sep-33	N/A	6.00
514	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	Illiquid	7.00
515	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	Illiquid	7.00
516	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	Illiquid	7.00
517	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	Illiquid	7.00
518	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	Semi-Liquid	5.00
519	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	Illiquid	7.00
520	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	Illiquid	7.00
521	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	Illiquid	7.00
522	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Semi-Liquid	5.00
523	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	Illiquid	7.00
524	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	Illiquid	6.00
525	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	Illiquid	7.00
526	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	Illiquid	7.00
527	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	Illiquid	7.00
528	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	Illiquid	7.00
529	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	Illiquid	7.00
530	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	Illiquid	7.00
531	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	Illiquid	7.00
532	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	Illiquid	7.00
533	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	Illiquid	7.00
534	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	Illiquid	7.00
535	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	Illiquid	7.00
536	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	Illiquid	7.00
537	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	Illiquid	7.00
538	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	Illiquid	7.00
539	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	Illiquid	7.00
540	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	Liquid	3.00
541	IN000434C026	GS10APR2034C	0.00	10-Apr-34	Illiquid	7.00
542	IN000434C034	GS22APR2034C	0.00	22-Apr-34	Illiquid	7.00
543	IN000434C018	GS26APR2034C	0.00	26-Apr-34	Illiquid	7.00
544	IN000534C015	GS06MAY2034C	0.00	06-May-34	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
545	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	Illiquid	7.00
546	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	Illiquid	7.00
547	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	Illiquid	7.00
548	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	Illiquid	7.00
549	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	Illiquid	7.00
550	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	Illiquid	7.00
551	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	Illiquid	7.00
552	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	Illiquid	7.00
553	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	Illiquid	7.00
554	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	Illiquid	7.00
555	IN0020240100	6.90% GOI SGRB 2034	6.90	05-Aug-34	Liquid	4.00
556	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Semi-Liquid	6.00
557	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	Illiquid	10.00
558	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	Illiquid	10.00
559	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	Illiquid	10.00
560	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	Illiquid	10.00
561	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	Illiquid	10.00
562	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	Illiquid	10.00
563	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Liquid	4.00
564	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	Illiquid	10.00
565	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	Illiquid	10.00
566	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	Illiquid	10.00
567	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	Illiquid	10.00
568	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	Illiquid	10.00
569	IN0020210137	GOI FRB 2034	7.02	30-Oct-34	N/A	11.00
570	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	Illiquid	10.00
571	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	Illiquid	10.00
572	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	Illiquid	10.00
573	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	Illiquid	10.00
574	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	Illiquid	10.00
575	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	Illiquid	10.00
576	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	Illiquid	10.00
577	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Semi-Liquid	6.00
578	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	Illiquid	10.00
579	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	Illiquid	10.00
580	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	Illiquid	10.00
581	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	Illiquid	10.00
582	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	Illiquid	10.00
583	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	Illiquid	10.00
584	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	Illiquid	10.00
585	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	Illiquid	10.00
586	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Illiquid	8.00
587	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	Illiquid	10.00
588	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	Illiquid	10.00
589	IN000435C023	GS10APR2035C	0.00	10-Apr-35	Illiquid	10.00
590	IN000435C031	GS22APR2035C	0.00	22-Apr-35	Illiquid	10.00
591	IN000435C015	GS26APR2035C	0.00	26-Apr-35	Illiquid	10.00
592	IN000535C012	GS06MAY2035C	0.00	06-May-35	Illiquid	10.00
593	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	Illiquid	10.00
594	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	Illiquid	10.00
595	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	Illiquid	10.00
596	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	Illiquid	10.00
597	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Semi-Liquid	6.00
598	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	Illiquid	10.00
599	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	Illiquid	10.00
600	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	Illiquid	10.00
601	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	Illiquid	10.00
602	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	Illiquid	10.00
603	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	Illiquid	10.00
604	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	Illiquid	10.00
605	IN0020050012	7.40% GOVT. STOCK 2035	7.40	09-Sep-35	Liquid	4.00
606	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	Illiquid	10.00
607	IN000935P016	7.4%GS09SEP2035P	0.00	09-Sep-35	Illiquid	10.00
608	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	Illiquid	10.00
609	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	Illiquid	10.00
610	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	Illiquid	10.00
611	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	Illiquid	10.00
612	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	Illiquid	10.00
613	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	Illiquid	10.00
614	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	Illiquid	10.00
615	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	Illiquid	10.00
616	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	Illiquid	10.00
617	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	Illiquid	10.00
618	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	Illiquid	10.00
619	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Semi-Liquid	6.00
620	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	Illiquid	10.00
621	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	Illiquid	10.00
622	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	Illiquid	10.00
623	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	Illiquid	10.00
624	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	Illiquid	10.00
625	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
626	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	Illiquid	10.00
627	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	Illiquid	10.00
628	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	Illiquid	10.00
629	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	Illiquid	10.00
630	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	Illiquid	10.00
631	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	Illiquid	10.00
632	IN000436C021	GS10APR2036C	0.00	10-Apr-36	Illiquid	10.00
633	IN000436C039	GS22APR2036C	0.00	22-Apr-36	Illiquid	10.00
634	IN000436C013	GS26APR2036C	0.00	26-Apr-36	Illiquid	10.00
635	IN000536C010	GS06MAY2036C	0.00	06-May-36	Illiquid	10.00
636	IN0020220029	7.54% GS 2036	7.54	23-May-36	Semi-Liquid	6.00
637	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	Illiquid	10.00
638	IN0020060045	8.33% GOVT. STOCK 2036	8.33	07-Jun-36	Illiquid	8.00
639	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	Illiquid	10.00
640	IN000636P010	8.33%GS07JUN2036P	0.00	07-Jun-36	Illiquid	10.00
641	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	Illiquid	10.00
642	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	Illiquid	10.00
643	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	Illiquid	10.00
644	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	Illiquid	10.00
645	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	Illiquid	10.00
646	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	Illiquid	10.00
647	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	Illiquid	10.00
648	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	Illiquid	10.00
649	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	Illiquid	10.00
650	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	Illiquid	10.00
651	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	Illiquid	10.00
652	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	Illiquid	10.00
653	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	Illiquid	10.00
654	IN001036C028	GS10OCT2036C	0.00	10-Oct-36	Illiquid	10.00
655	IN001036C036	GS22OCT2036C	0.00	22-Oct-36	Illiquid	10.00
656	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	Illiquid	10.00
657	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	Illiquid	10.00
658	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	Illiquid	10.00
659	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	Illiquid	10.00
660	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	Illiquid	10.00
661	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	Illiquid	10.00
662	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	Illiquid	10.00
663	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	Semi-Liquid	6.00
664	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	Illiquid	10.00
665	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	Illiquid	10.00
666	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	Illiquid	10.00
667	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	Illiquid	10.00
668	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	Illiquid	10.00
669	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	Illiquid	10.00
670	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	Illiquid	10.00
671	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	Illiquid	10.00
672	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	Illiquid	10.00
673	IN000437C029	GS10APR2037C	0.00	10-Apr-37	Illiquid	10.00
674	IN000437C037	GS22APR2037C	0.00	22-Apr-37	Illiquid	10.00
675	IN000437C011	GS26APR2037C	0.00	26-Apr-37	Illiquid	10.00
676	IN000537C018	GS06MAY2037C	0.00	06-May-37	Illiquid	10.00
677	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	Illiquid	10.00
678	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	Illiquid	10.00
679	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	Illiquid	10.00
680	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	Illiquid	10.00
681	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	Illiquid	10.00
682	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	Illiquid	10.00
683	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	Illiquid	10.00
684	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	Illiquid	10.00
685	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	Illiquid	10.00
686	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	Liquid	4.00
687	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	Illiquid	10.00
688	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	Illiquid	10.00
689	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	Illiquid	10.00
690	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	Illiquid	10.00
691	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	Illiquid	10.00
692	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	Illiquid	10.00
693	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	Illiquid	10.00
694	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	Illiquid	10.00
695	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	Illiquid	10.00
696	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	Illiquid	10.00
697	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	Illiquid	10.00
698	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	Illiquid	10.00
699	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	Illiquid	10.00
700	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	Illiquid	10.00
701	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	Illiquid	10.00
702	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	Illiquid	10.00
703	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	Illiquid	10.00
704	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	Illiquid	10.00
705	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	Illiquid	10.00
706	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
707	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	Illiquid	10.00
708	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	Illiquid	10.00
709	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	Illiquid	10.00
710	IN000438C027	GS10APR2038C	0.00	10-Apr-38	Illiquid	10.00
711	IN000438C035	GS22APR2038C	0.00	22-Apr-38	Illiquid	10.00
712	IN000438C019	GS26APR2038C	0.00	26-Apr-38	Illiquid	10.00
713	IN000538C016	GS06MAY2038C	0.00	06-May-38	Illiquid	10.00
714	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	Illiquid	10.00
715	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	Illiquid	10.00
716	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	Illiquid	10.00
717	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	Illiquid	10.00
718	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	Illiquid	10.00
719	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	Illiquid	10.00
720	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	Illiquid	10.00
721	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	Illiquid	10.00
722	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	Illiquid	10.00
723	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	Illiquid	10.00
724	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	Illiquid	10.00
725	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	Illiquid	10.00
726	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	Illiquid	10.00
727	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	Illiquid	10.00
728	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	Illiquid	10.00
729	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	Illiquid	10.00
730	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	Illiquid	10.00
731	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	Illiquid	10.00
732	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	Illiquid	10.00
733	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	Illiquid	10.00
734	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	Illiquid	10.00
735	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	Illiquid	10.00
736	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	Illiquid	10.00
737	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	Illiquid	10.00
738	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	Illiquid	10.00
739	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	Illiquid	10.00
740	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	Illiquid	10.00
741	IN0020080050	6.83% GOVT.STOCK 2039	6.83	19-Jan-39	Semi-Liquid	6.00
742	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	Illiquid	10.00
743	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	Illiquid	10.00
744	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	Illiquid	10.00
745	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	Illiquid	10.00
746	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	Illiquid	10.00
747	IN000439C025	GS10APR2039C	0.00	10-Apr-39	Illiquid	10.00
748	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	Liquid	4.00
749	IN000439C033	GS22APR2039C	0.00	22-Apr-39	Illiquid	10.00
750	IN000439C017	GS26APR2039C	0.00	26-Apr-39	Illiquid	10.00
751	IN000539C014	GS06MAY2039C	0.00	06-May-39	Illiquid	10.00
752	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	Illiquid	10.00
753	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	Illiquid	10.00
754	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	Illiquid	10.00
755	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	Illiquid	10.00
756	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	Illiquid	10.00
757	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	Illiquid	10.00
758	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	Illiquid	10.00
759	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	Illiquid	10.00
760	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	Illiquid	10.00
761	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	Illiquid	14.00
762	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	Illiquid	14.00
763	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	Semi-Liquid	7.00
764	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	Illiquid	14.00
765	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	Illiquid	14.00
766	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	Illiquid	14.00
767	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	Illiquid	14.00
768	IN001039C030	GS22OCT2039C	0.00	22-Oct-39	Illiquid	14.00
769	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	Illiquid	14.00
770	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	Illiquid	14.00
771	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	Illiquid	14.00
772	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	Illiquid	14.00
773	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	Illiquid	14.00
774	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	Illiquid	14.00
775	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	Illiquid	14.00
776	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	Illiquid	14.00
777	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	Illiquid	14.00
778	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	Illiquid	14.00
779	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	Illiquid	14.00
780	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	Illiquid	14.00
781	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	Illiquid	14.00
782	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	Illiquid	14.00
783	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	Illiquid	14.00
784	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	Illiquid	14.00
785	IN000440C023	GS10APR2040C	0.00	10-Apr-40	Illiquid	14.00
786	IN000440C031	GS22APR2040C	0.00	22-Apr-40	Illiquid	14.00
787	IN000440C015	GS26APR2040C	0.00	26-Apr-40	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
788	IN000540C012	GS06MAY2040C	0.00	06-May-40	Illiquid	14.00
789	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	Illiquid	14.00
790	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	Illiquid	14.00
791	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	Illiquid	14.00
792	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	Illiquid	14.00
793	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	Illiquid	14.00
794	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	Illiquid	14.00
795	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	Illiquid	14.00
796	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	Illiquid	14.00
797	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	Illiquid	9.00
798	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	Illiquid	14.00
799	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	Illiquid	14.00
800	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	Illiquid	14.00
801	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	Illiquid	14.00
802	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	Illiquid	14.00
803	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	Illiquid	14.00
804	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	Illiquid	14.00
805	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	Illiquid	14.00
806	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	Illiquid	14.00
807	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	Illiquid	14.00
808	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	Illiquid	14.00
809	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	Illiquid	14.00
810	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	Illiquid	14.00
811	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	Illiquid	14.00
812	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	Illiquid	14.00
813	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	Illiquid	14.00
814	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	Illiquid	14.00
815	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	Illiquid	14.00
816	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	Illiquid	14.00
817	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	Illiquid	14.00
818	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	Illiquid	14.00
819	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	Illiquid	14.00
820	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	Illiquid	14.00
821	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	Illiquid	14.00
822	IN000441C021	GS10APR2041C	0.00	10-Apr-41	Illiquid	14.00
823	IN000441C039	GS22APR2041C	0.00	22-Apr-41	Illiquid	14.00
824	IN000441C013	GS26APR2041C	0.00	26-Apr-41	Illiquid	14.00
825	IN000541C010	GS06MAY2041C	0.00	06-May-41	Illiquid	14.00
826	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	Illiquid	14.00
827	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	Illiquid	14.00
828	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	Illiquid	14.00
829	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	Illiquid	14.00
830	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	Illiquid	14.00
831	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	Illiquid	14.00
832	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	Illiquid	14.00
833	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	Illiquid	14.00
834	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	Illiquid	14.00
835	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	Illiquid	14.00
836	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	Illiquid	14.00
837	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	Illiquid	14.00
838	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	Illiquid	14.00
839	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	Illiquid	14.00
840	IN001041C036	GS22OCT2041C	0.00	22-Oct-41	Illiquid	14.00
841	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	Illiquid	14.00
842	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	Illiquid	14.00
843	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	Illiquid	14.00
844	IN0020110063	8.83% GOVT.STOCK 2041	8.83	12-Dec-41	Illiquid	9.00
845	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	Illiquid	14.00
846	IN001241P018	8.83%%GS12DEC2041P	0.00	12-Dec-41	Illiquid	14.00
847	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	Illiquid	14.00
848	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	Illiquid	14.00
849	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	Illiquid	14.00
850	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	Illiquid	14.00
851	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	Illiquid	14.00
852	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	Illiquid	14.00
853	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	Illiquid	14.00
854	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	Illiquid	14.00
855	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	Illiquid	14.00
856	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	Illiquid	14.00
857	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	Illiquid	14.00
858	IN000442C029	GS10APR2042C	0.00	10-Apr-42	Illiquid	14.00
859	IN000442C037	GS22APR2042C	0.00	22-Apr-42	Illiquid	14.00
860	IN000442C011	GS26APR2042C	0.00	26-Apr-42	Illiquid	14.00
861	IN000542C018	GS06MAY2042C	0.00	06-May-42	Illiquid	14.00
862	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	Illiquid	14.00
863	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	Illiquid	14.00
864	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	Illiquid	14.00
865	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	Illiquid	14.00
866	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	Illiquid	14.00
867	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	Illiquid	14.00
868	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
869	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	Illiquid	14.00
870	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	Illiquid	14.00
871	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	Illiquid	14.00
872	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	Illiquid	14.00
873	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	Illiquid	14.00
874	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	Illiquid	14.00
875	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	Illiquid	14.00
876	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	Illiquid	14.00
877	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	Illiquid	14.00
878	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	Illiquid	14.00
879	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	Illiquid	14.00
880	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	Illiquid	14.00
881	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	Illiquid	14.00
882	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	Illiquid	14.00
883	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	Illiquid	14.00
884	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	Illiquid	14.00
885	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	Illiquid	14.00
886	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	9.00
887	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	Illiquid	14.00
888	IN001242P016	8.3%%GS31DEC2042P	0.00	31-Dec-42	Illiquid	14.00
889	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	Illiquid	14.00
890	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	Illiquid	14.00
891	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	Illiquid	14.00
892	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	Illiquid	14.00
893	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	Illiquid	14.00
894	IN000443C027	GS10APR2043C	0.00	10-Apr-43	Illiquid	14.00
895	IN000443C035	GS22APR2043C	0.00	22-Apr-43	Illiquid	14.00
896	IN000443C019	GS26APR2043C	0.00	26-Apr-43	Illiquid	14.00
897	IN000543C016	GS06MAY2043C	0.00	06-May-43	Illiquid	14.00
898	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	Illiquid	14.00
899	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	Illiquid	14.00
900	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	Illiquid	14.00
901	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	Illiquid	14.00
902	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	9.00
903	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	Illiquid	14.00
904	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	Illiquid	14.00
905	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	Illiquid	14.00
906	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	Illiquid	14.00
907	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	Illiquid	14.00
908	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	Illiquid	14.00
909	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	Illiquid	14.00
910	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	Illiquid	14.00
911	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	Illiquid	14.00
912	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	Illiquid	14.00
913	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	Illiquid	14.00
914	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	Illiquid	14.00
915	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	Illiquid	14.00
916	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	Illiquid	14.00
917	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	Illiquid	14.00
918	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	Illiquid	14.00
919	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	Illiquid	14.00
920	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	Illiquid	14.00
921	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	9.00
922	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	Illiquid	14.00
923	IN001243P014	9.23%%GS23DEC2043P	0.00	23-Dec-43	Illiquid	14.00
924	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	Illiquid	14.00
925	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	Illiquid	14.00
926	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	Illiquid	14.00
927	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	Illiquid	14.00
928	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	Illiquid	14.00
929	IN000444C025	GS10APR2044C	0.00	10-Apr-44	Illiquid	14.00
930	IN000444C033	GS22APR2044C	0.00	22-Apr-44	Illiquid	14.00
931	IN000444C017	GS26APR2044C	0.00	26-Apr-44	Illiquid	14.00
932	IN000544C014	GS06MAY2044C	0.00	06-May-44	Illiquid	14.00
933	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	Illiquid	14.00
934	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	Illiquid	14.00
935	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	Illiquid	14.00
936	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	Illiquid	14.00
937	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	Illiquid	14.00
938	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	Illiquid	14.00
939	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	Illiquid	28.00
940	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	Illiquid	28.00
941	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	Illiquid	28.00
942	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	Illiquid	28.00
943	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	Illiquid	28.00
944	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	Illiquid	28.00
945	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	Illiquid	28.00
946	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	Illiquid	28.00
947	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	Illiquid	28.00
948	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	Illiquid	10.00
949	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
950	IN001244P012	8.17%%GS01DEC2044P	0.00	01-Dec-44	Illiquid	28.00
951	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	Illiquid	28.00
952	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	Illiquid	28.00
953	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	Illiquid	28.00
954	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	Illiquid	28.00
955	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	Illiquid	28.00
956	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	Illiquid	28.00
957	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	Illiquid	28.00
958	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	Illiquid	28.00
959	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	Illiquid	28.00
960	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	Illiquid	28.00
961	IN000445C022	GS10APR2045C	0.00	10-Apr-45	Illiquid	28.00
962	IN000445C030	GS22APR2045C	0.00	22-Apr-45	Illiquid	28.00
963	IN000445C014	GS26APR2045C	0.00	26-Apr-45	Illiquid	28.00
964	IN000545C011	GS06MAY2045C	0.00	06-May-45	Illiquid	28.00
965	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	Illiquid	28.00
966	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	Illiquid	28.00
967	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	Illiquid	28.00
968	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	Illiquid	28.00
969	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	Illiquid	28.00
970	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	Illiquid	10.00
971	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	Illiquid	28.00
972	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	Illiquid	28.00
973	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	Illiquid	28.00
974	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	Illiquid	28.00
975	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	Illiquid	28.00
976	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	Illiquid	28.00
977	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	Illiquid	28.00
978	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	Illiquid	28.00
979	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	Illiquid	28.00
980	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	Illiquid	28.00
981	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	Illiquid	28.00
982	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	Illiquid	28.00
983	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	Illiquid	28.00
984	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	Illiquid	28.00
985	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	Illiquid	28.00
986	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	Illiquid	28.00
987	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	Illiquid	28.00
988	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	Illiquid	28.00
989	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	Illiquid	28.00
990	IN000446C020	GS10APR2046C	0.00	10-Apr-46	Illiquid	28.00
991	IN000446C038	GS22APR2046C	0.00	22-Apr-46	Illiquid	28.00
992	IN000446C012	GS26APR2046C	0.00	26-Apr-46	Illiquid	28.00
993	IN000546C019	GS06MAY2046C	0.00	06-May-46	Illiquid	28.00
994	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	Illiquid	28.00
995	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	Illiquid	28.00
996	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	Illiquid	28.00
997	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	Illiquid	28.00
998	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	Illiquid	28.00
999	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	Illiquid	28.00
1000	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	Illiquid	28.00
1001	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	Illiquid	28.00
1002	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	Illiquid	28.00
1003	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	Illiquid	28.00
1004	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	Semi-Liquid	8.00
1005	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	Illiquid	28.00
1006	IN001046P011	7.06%%GS10OCT2046P	0.00	10-Oct-46	Illiquid	28.00
1007	IN001046C035	GS22OCT2046C	0.00	22-Oct-46	Illiquid	28.00
1008	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	Illiquid	28.00
1009	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	Illiquid	28.00
1010	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	Illiquid	28.00
1011	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	Illiquid	28.00
1012	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	Illiquid	28.00
1013	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	Illiquid	28.00
1014	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	Illiquid	28.00
1015	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	Illiquid	28.00
1016	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	Illiquid	28.00
1017	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	Illiquid	28.00
1018	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	Illiquid	28.00
1019	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	Illiquid	28.00
1020	IN000447C028	GS22APR2047C	0.00	22-Apr-47	Illiquid	28.00
1021	IN000447C010	GS26APR2047C	0.00	26-Apr-47	Illiquid	28.00
1022	IN000547C017	GS06MAY2047C	0.00	06-May-47	Illiquid	28.00
1023	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	Illiquid	28.00
1024	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	Illiquid	28.00
1025	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	Illiquid	28.00
1026	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	Illiquid	28.00
1027	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	Illiquid	28.00
1028	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	Illiquid	28.00
1029	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	Illiquid	28.00
1030	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1031	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	Illiquid	28.00
1032	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	Illiquid	28.00
1033	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	Illiquid	28.00
1034	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	Illiquid	28.00
1035	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	Illiquid	28.00
1036	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	Illiquid	28.00
1037	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	Illiquid	28.00
1038	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	Illiquid	28.00
1039	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	Illiquid	28.00
1040	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	Illiquid	28.00
1041	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	Illiquid	28.00
1042	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	Illiquid	28.00
1043	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	Illiquid	28.00
1044	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	Illiquid	28.00
1045	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	Illiquid	28.00
1046	IN000448C026	GS22APR2048C	0.00	22-Apr-48	Illiquid	28.00
1047	IN000448C018	GS26APR2048C	0.00	26-Apr-48	Illiquid	28.00
1048	IN000548C015	GS06MAY2048C	0.00	06-May-48	Illiquid	28.00
1049	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	Illiquid	28.00
1050	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	Illiquid	28.00
1051	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	Illiquid	28.00
1052	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	Illiquid	28.00
1053	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	Illiquid	28.00
1054	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	Illiquid	28.00
1055	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	Illiquid	28.00
1056	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	Illiquid	28.00
1057	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	Illiquid	28.00
1058	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	Illiquid	28.00
1059	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	Illiquid	28.00
1060	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	Illiquid	28.00
1061	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	Illiquid	28.00
1062	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	Illiquid	28.00
1063	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	Illiquid	28.00
1064	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	Illiquid	28.00
1065	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	Illiquid	28.00
1066	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	Illiquid	28.00
1067	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	Illiquid	28.00
1068	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	Illiquid	28.00
1069	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	Illiquid	28.00
1070	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	Illiquid	28.00
1071	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	Illiquid	28.00
1072	IN000449C024	GS22APR2049C	0.00	22-Apr-49	Illiquid	28.00
1073	IN000449C016	GS26APR2049C	0.00	26-Apr-49	Illiquid	28.00
1074	IN000549C013	GS06MAY2049C	0.00	06-May-49	Illiquid	28.00
1075	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	Illiquid	28.00
1076	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	Illiquid	10.00
1077	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	Illiquid	28.00
1078	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	Illiquid	28.00
1079	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	Illiquid	28.00
1080	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	Illiquid	28.00
1081	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	Illiquid	28.00
1082	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	Illiquid	28.00
1083	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	Illiquid	28.00
1084	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	Illiquid	28.00
1085	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	Illiquid	28.00
1086	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	Illiquid	28.00
1087	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	Illiquid	28.00
1088	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	Illiquid	28.00
1089	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	Illiquid	28.00
1090	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	Illiquid	28.00
1091	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	Illiquid	28.00
1092	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	Illiquid	28.00
1093	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	Illiquid	28.00
1094	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	Illiquid	28.00
1095	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	Illiquid	28.00
1096	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	Illiquid	28.00
1097	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	Illiquid	28.00
1098	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	Illiquid	28.00
1099	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	Illiquid	28.00
1100	IN000450C022	GS22APR2050C	0.00	22-Apr-50	Illiquid	28.00
1101	IN000450C014	GS26APR2050C	0.00	26-Apr-50	Illiquid	28.00
1102	IN000550C011	GS06MAY2050C	0.00	06-May-50	Illiquid	28.00
1103	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	Illiquid	28.00
1104	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	Illiquid	28.00
1105	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	Illiquid	28.00
1106	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	Illiquid	28.00
1107	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	Illiquid	28.00
1108	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	Illiquid	28.00
1109	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	Illiquid	28.00
1110	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	Illiquid	28.00
1111	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1112	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Semi-Liquid	8.00
1113	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	Illiquid	28.00
1114	IN000950P015	7.16%%GS20SEP2050P	0.00	20-Sep-50	Illiquid	28.00
1115	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	Illiquid	28.00
1116	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	Illiquid	28.00
1117	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	Illiquid	28.00
1118	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	Illiquid	28.00
1119	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	Illiquid	28.00
1120	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	Illiquid	28.00
1121	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	Semi-Liquid	8.00
1122	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	Illiquid	28.00
1123	IN001250P019	6.67%%GS17DEC2050P	0.00	17-Dec-50	Illiquid	28.00
1124	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	Illiquid	28.00
1125	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	Illiquid	28.00
1126	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	Illiquid	28.00
1127	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	Illiquid	28.00
1128	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	Illiquid	28.00
1129	IN000451C020	GS22APR2051C	0.00	22-Apr-51	Illiquid	28.00
1130	IN000451C012	GS26APR2051C	0.00	26-Apr-51	Illiquid	28.00
1131	IN000551C019	GS06MAY2051C	0.00	06-May-51	Illiquid	28.00
1132	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	Illiquid	28.00
1133	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	Illiquid	28.00
1134	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	Illiquid	28.00
1135	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	Illiquid	28.00
1136	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	Illiquid	28.00
1137	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	Illiquid	28.00
1138	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	Illiquid	28.00
1139	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	Illiquid	28.00
1140	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	Illiquid	28.00
1141	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	Illiquid	28.00
1142	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	Illiquid	28.00
1143	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	Illiquid	28.00
1144	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Semi-Liquid	8.00
1145	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	Illiquid	28.00
1146	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Semi-Liquid	8.00
1147	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	Illiquid	28.00
1148	IN001251P017	6.99%%GS15DEC2051P	0.00	15-Dec-51	Illiquid	28.00
1149	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	Illiquid	28.00
1150	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	Illiquid	28.00
1151	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	Illiquid	28.00
1152	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	Illiquid	28.00
1153	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	Illiquid	28.00
1154	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	Illiquid	28.00
1155	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	Illiquid	28.00
1156	IN000452C028	GS22APR2052C	0.00	22-Apr-52	Illiquid	28.00
1157	IN000452C010	GS26APR2052C	0.00	26-Apr-52	Illiquid	28.00
1158	IN000552C017	GS06MAY2052C	0.00	06-May-52	Illiquid	28.00
1159	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	Illiquid	28.00
1160	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	Illiquid	28.00
1161	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	Illiquid	28.00
1162	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	Illiquid	28.00
1163	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	Illiquid	28.00
1164	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	Illiquid	28.00
1165	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Semi-Liquid	8.00
1166	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	Illiquid	28.00
1167	IN000952P011	7.36%%GS12SEP2052P	0.00	12-Sep-52	Illiquid	28.00
1168	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	Illiquid	28.00
1169	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	Illiquid	28.00
1170	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	Illiquid	28.00
1171	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	Illiquid	28.00
1172	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	Illiquid	28.00
1173	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	Illiquid	28.00
1174	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	Illiquid	28.00
1175	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	Illiquid	28.00
1176	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	Illiquid	28.00
1177	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	Illiquid	28.00
1178	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	Illiquid	28.00
1179	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	Illiquid	28.00
1180	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	Illiquid	28.00
1181	IN000453C026	GS22APR2053C	0.00	22-Apr-53	Illiquid	28.00
1182	IN000453C018	GS26APR2053C	0.00	26-Apr-53	Illiquid	28.00
1183	IN000553C015	GS06MAY2053C	0.00	06-May-53	Illiquid	28.00
1184	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	Illiquid	28.00
1185	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	Illiquid	28.00
1186	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	Illiquid	28.00
1187	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	Illiquid	28.00
1188	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Liquid	5.00
1189	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	Illiquid	28.00
1190	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	Illiquid	28.00
1191	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	Illiquid	28.00
1192	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1193	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	Illiquid	28.00
1194	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	Illiquid	28.00
1195	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	Illiquid	28.00
1196	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	Illiquid	28.00
1197	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	Illiquid	28.00
1198	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	Illiquid	28.00
1199	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	Illiquid	28.00
1200	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	Illiquid	28.00
1201	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	Illiquid	10.00
1202	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	Illiquid	28.00
1203	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	Illiquid	28.00
1204	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	Illiquid	28.00
1205	IN000454C024	GS22APR2054C	0.00	22-Apr-54	Illiquid	28.00
1206	IN000454C016	GS26APR2054C	0.00	26-Apr-54	Illiquid	28.00
1207	IN000554C013	GS06MAY2054C	0.00	06-May-54	Illiquid	28.00
1208	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	Illiquid	28.00
1209	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	Illiquid	28.00
1210	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	Illiquid	28.00
1211	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	Illiquid	28.00
1212	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	Liquid	4.00
1213	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	Illiquid	14.00
1214	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	Illiquid	14.00
1215	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	Illiquid	14.00
1216	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	Illiquid	14.00
1217	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	Illiquid	14.00
1218	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	Illiquid	14.00
1219	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	Illiquid	14.00
1220	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	Illiquid	14.00
1221	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	Illiquid	14.00
1222	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	Illiquid	14.00
1223	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	Illiquid	14.00
1224	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	Illiquid	14.00
1225	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	Illiquid	14.00
1226	IN000455C021	GS22APR2055C	0.00	22-Apr-55	Illiquid	14.00
1227	IN000455C013	GS26APR2055C	0.00	26-Apr-55	Illiquid	14.00
1228	IN000555C010	GS06MAY2055C	0.00	06-May-55	Illiquid	14.00
1229	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	Illiquid	14.00
1230	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	Illiquid	14.00
1231	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	Illiquid	14.00
1232	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	Illiquid	14.00
1233	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	Illiquid	14.00
1234	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	Illiquid	14.00
1235	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	Illiquid	14.00
1236	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	Illiquid	14.00
1237	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	8.00
1238	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	Illiquid	14.00
1239	IN001055P012	7.72%GS26OCT2055P	0.00	26-Oct-55	Illiquid	14.00
1240	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	Illiquid	14.00
1241	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	Illiquid	14.00
1242	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	Illiquid	14.00
1243	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	Illiquid	14.00
1244	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	Illiquid	14.00
1245	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	Illiquid	14.00
1246	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	Illiquid	14.00
1247	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	Illiquid	14.00
1248	IN000456C011	GS22APR2056C	0.00	22-Apr-56	Illiquid	14.00
1249	IN000556C018	GS06MAY2056C	0.00	06-May-56	Illiquid	14.00
1250	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	Illiquid	14.00
1251	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	Illiquid	14.00
1252	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	Illiquid	14.00
1253	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	Illiquid	14.00
1254	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	Illiquid	14.00
1255	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	Illiquid	14.00
1256	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	Illiquid	14.00
1257	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	Illiquid	14.00
1258	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	Illiquid	14.00
1259	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	Illiquid	14.00
1260	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	Illiquid	14.00
1261	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	Illiquid	14.00
1262	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	Illiquid	14.00
1263	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	Illiquid	14.00
1264	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	Illiquid	14.00
1265	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	Illiquid	14.00
1266	IN000457C019	GS22APR2057C	0.00	22-Apr-57	Illiquid	14.00
1267	IN000557C016	GS06MAY2057C	0.00	06-May-57	Illiquid	14.00
1268	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	Illiquid	14.00
1269	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	Illiquid	14.00
1270	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	Illiquid	14.00
1271	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	Illiquid	14.00
1272	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	Illiquid	14.00
1273	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1274	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	Illiquid	14.00
1275	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	Illiquid	14.00
1276	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	Illiquid	14.00
1277	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	Illiquid	14.00
1278	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	Illiquid	14.00
1279	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	Illiquid	14.00
1280	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	Illiquid	14.00
1281	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	Illiquid	14.00
1282	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	Illiquid	14.00
1283	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	Illiquid	14.00
1284	IN000458C017	GS22APR2058C	0.00	22-Apr-58	Illiquid	14.00
1285	IN000558C014	GS06MAY2058C	0.00	06-May-58	Illiquid	14.00
1286	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	Illiquid	14.00
1287	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	Illiquid	14.00
1288	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	Illiquid	14.00
1289	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	Illiquid	14.00
1290	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	Illiquid	14.00
1291	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	Illiquid	14.00
1292	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	Illiquid	14.00
1293	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	Illiquid	14.00
1294	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	Illiquid	14.00
1295	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	Illiquid	14.00
1296	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	Illiquid	14.00
1297	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	Illiquid	14.00
1298	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	Illiquid	14.00
1299	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	Illiquid	14.00
1300	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	Illiquid	14.00
1301	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	Illiquid	14.00
1302	IN000459C015	GS22APR2059C	0.00	22-Apr-59	Illiquid	14.00
1303	IN000559C012	GS06MAY2059C	0.00	06-May-59	Illiquid	14.00
1304	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	Illiquid	14.00
1305	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	Illiquid	14.00
1306	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	Illiquid	14.00
1307	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	8.00
1308	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	Illiquid	14.00
1309	IN000659P012	7.63%%GS17JUN2059P	0.00	17-Jun-59	Illiquid	14.00
1310	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	Illiquid	14.00
1311	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	Illiquid	14.00
1312	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	Illiquid	14.00
1313	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	Illiquid	14.00
1314	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	Illiquid	14.00
1315	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	Illiquid	14.00
1316	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	Illiquid	14.00
1317	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	Illiquid	14.00
1318	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	Illiquid	14.00
1319	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	Illiquid	14.00
1320	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	Illiquid	14.00
1321	IN000460C013	GS22APR2060C	0.00	22-Apr-60	Illiquid	14.00
1322	IN000560C010	GS06MAY2060C	0.00	06-May-60	Illiquid	14.00
1323	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	Illiquid	14.00
1324	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	Illiquid	14.00
1325	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	Illiquid	14.00
1326	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	Illiquid	14.00
1327	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	8.00
1328	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	Illiquid	14.00
1329	IN000960P014	7.19%%GS15SEP2060P	0.00	15-Sep-60	Illiquid	14.00
1330	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	Illiquid	14.00
1331	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	Illiquid	14.00
1332	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	Illiquid	14.00
1333	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	Illiquid	14.00
1334	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Illiquid	8.00
1335	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	Illiquid	14.00
1336	IN001260P018	6.8%%GS15DEC2060P	0.00	15-Dec-60	Illiquid	14.00
1337	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	Illiquid	14.00
1338	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Semi-Liquid	6.00
1339	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	Illiquid	14.00
1340	IN000261P017	6.76%%GS22FEB2061P	0.00	22-Feb-61	Illiquid	14.00
1341	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	Illiquid	14.00
1342	IN000461C011	GS22APR2061C	0.00	22-Apr-61	Illiquid	14.00
1343	IN000561C018	GS06MAY2061C	0.00	06-May-61	Illiquid	14.00
1344	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	Illiquid	14.00
1345	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	Illiquid	14.00
1346	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	Illiquid	14.00
1347	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	Illiquid	14.00
1348	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	Illiquid	14.00
1349	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	Illiquid	14.00
1350	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	Semi-Liquid	6.00
1351	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	Illiquid	14.00
1352	IN001261P016	6.95%%GS16DEC2061P	0.00	16-Dec-61	Illiquid	14.00
1353	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	Illiquid	14.00
1354	IN000462C019	GS22APR2062C	0.00	22-Apr-62	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category	Hair Cut Rate (%)
1355	IN000562C016	GS06MAY2062C	0.00	06-May-62	Illiquid	14.00
1356	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	Illiquid	14.00
1357	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	Illiquid	8.00
1358	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	Illiquid	14.00
1359	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	Illiquid	14.00
1360	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	Illiquid	14.00
1361	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	Illiquid	14.00
1362	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	Illiquid	14.00
1363	IN000463C017	GS22APR2063C	0.00	22-Apr-63	Illiquid	14.00
1364	IN000563C014	GS06MAY2063C	0.00	06-May-63	Illiquid	14.00
1365	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	Liquid	4.00
1366	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	Illiquid	14.00
1367	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	Illiquid	14.00
1368	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	Illiquid	14.00
1369	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	Illiquid	14.00
1370	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	Liquid	4.00
1371	IN000464C015	GS22APR2064C	0.00	22-Apr-64	Illiquid	14.00
1372	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	Illiquid	14.00
1373	IN000564C012	GS06MAY2064C	0.00	06-May-64	Illiquid	14.00
1374	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	Illiquid	14.00
1375	IN000565C019	GS06MAY2065C	0.00	06-May-65	Illiquid	14.00
1376	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	Illiquid	14.00
1377	IN000566C017	GS06MAY2066C	0.00	06-May-66	Illiquid	15.00
1378	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	Illiquid	15.00
1379	IN000567C015	GS06MAY2067C	0.00	06-May-67	Illiquid	16.00
1380	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	Illiquid	16.00
1381	IN000568C013	GS06MAY2068C	0.00	06-May-68	Illiquid	16.00
1382	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	Illiquid	17.00
1383	IN000569C011	GS06MAY2069C	0.00	06-May-69	Illiquid	17.00
1384	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	Illiquid	17.00
1385	IN000570C019	GS06MAY2070C	0.00	06-May-70	Illiquid	18.00
1386	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	Illiquid	18.00
1387	IN000571C017	GS06MAY2071C	0.00	06-May-71	Illiquid	18.00
1388	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	Illiquid	18.00
1389	IN000572C015	GS06MAY2072C	0.00	06-May-72	Illiquid	18.00
1390	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	Illiquid	18.00
1391	IN000573C013	GS06MAY2073C	0.00	06-May-73	Illiquid	18.00
1392	IN0020230127	7.46% GS 2073	7.46	06-Nov-73	Liquid	4.00
1393	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	Illiquid	20.00
1394	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	Illiquid	20.00

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

Criteria

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

Securities deposited in the 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)