



NOTIFICATION
Securities Segment - Triparty Repo

No. RMD/TREPS/ES&H/24/15

14-May-24

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

Further to our Notification No. RMD/TREPS/ES&H/24/14 dated 13-May-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. 14th-May-24.

Government of India Securities

Sr. No.	ISIN No.	Security Description	Coupon (%)	Maturity Date	Haircut Rate (%)
1	IN000724C020	GS09JUL2024C	-	09-Jul-24	1.00
2	IN000125C020	GS09JAN2025C	-	09-Jan-25	1.00
3	IN000725C027	GS09JUL2025C	-	09-Jul-25	2.00
4	IN000126C028	GS09JAN2026C	-	09-Jan-26	2.00
5	IN000726C025	GS09JUL2026C	-	09-Jul-26	2.00

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 multiplier for concentration of collateral.

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

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

sd/-

Chief Risk Officer
(Risk Management)

Encl : Complete list of eligible securities

Securities Segment - TripartyParty Repo

Complete list of Eligible Securities

(w.e.f. 14th May'24.)

A. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002023X476	16/05/2024 MATURING 91 DTB	-	16-May-24	1.00
2	IN002023Y342	16/05/2024 MATURING 182 DTB	-	16-May-24	1.00
3	IN002023Z083	16/05/2024 MATURING 364 DTB	-	16-May-24	1.00
4	IN002023X492	23/05/2024 MATURING 91 DTB	-	23-May-24	1.00
5	IN002023Y359	23/05/2024 MATURING 182 DTB	-	23-May-24	1.00
6	IN002023Z091	23/05/2024 MATURING 364 DTB	-	23-May-24	1.00
7	IN002023X518	30/05/2024 MATURING 91 DTB	-	30-May-24	1.00
8	IN002023Y367	30/05/2024 MATURING 182 DTB	-	30-May-24	1.00
9	IN002023Z109	30/05/2024 MATURING 364 DTB	-	30-May-24	1.00
10	IN002023X526	06/06/2024 MATURING 91 DTB	-	06-Jun-24	1.00
11	IN002023Y375	06/06/2024 MATURING 182 DTB	-	06-Jun-24	1.00
12	IN002023Z117	06/06/2024 MATURING 364 DTB	-	06-Jun-24	1.00
13	IN002023X534	13/06/2024 MATURING 91 DTB	-	13-Jun-24	1.00
14	IN002023Y383	13/06/2024 MATURING 182 DTB	-	13-Jun-24	1.00
15	IN002023Z125	13/06/2024 MATURING 364 DTB	-	13-Jun-24	1.00
16	IN002023X542	20/06/2024 MATURING 91 DTB	-	20-Jun-24	1.00
17	IN002023Y391	20/06/2024 MATURING 182 DTB	-	20-Jun-24	1.00
18	IN002023Z133	20/06/2024 MATURING 364 DTB	-	20-Jun-24	1.00
19	IN002023X559	27/06/2024 MATURING 91 DTB	-	27-Jun-24	1.00
20	IN002023Y409	27/06/2024 MATURING 182 DTB	-	27-Jun-24	1.00
21	IN002023Z141	28/06/2024 MATURING 364 DTB	-	28-Jun-24	1.00
22	IN002024X011	04/07/2024 MATURING 91 DTB	-	04-Jul-24	1.00
23	IN002023Y417	04/07/2024 MATURING 182 DTB	-	04-Jul-24	1.00
24	IN002023Z158	04/07/2024 MATURING 364 DTB	-	04-Jul-24	1.00
25	IN002023Y425	11/07/2024 MATURING 182 DTB	-	11-Jul-24	1.00
26	IN002023Z166	11/07/2024 MATURING 364 DTB	-	11-Jul-24	1.00
27	IN002024X029	12/07/2024 MATURING 91 DTB	-	12-Jul-24	1.00
28	IN002023Y433	18/07/2024 MATURING 182 DTB	-	18-Jul-24	1.00
29	IN002023Z174	18/07/2024 MATURING 364 DTB	-	18-Jul-24	1.00
30	IN002024X037	19/07/2024 MATURING 91 DTB	-	19-Jul-24	1.00
31	IN002024X045	91 DTB Maturing on 25/07/2024	-	25-Jul-24	1.00
32	IN002023Y441	25/07/2024 MATURING 182 DTB	-	25-Jul-24	1.00
33	IN002023Z182	25/07/2024 MATURING 364 DTB	-	25-Jul-24	1.00
34	IN002023Y458	01/08/2024 MATURING 182 DTB	-	01-Aug-24	1.00
35	IN002023Z190	01/08/2024 MATURING 364 DTB	-	01-Aug-24	1.00
36	IN002024X060	02/08/2024 MATURING 91 DTB	-	02-Aug-24	1.00
37	IN002024X078	08/08/2024 MATURING 91 DTB	-	08-Aug-24	1.00
38	IN002023Y466	08/08/2024 MATURING 182 DTB	-	08-Aug-24	1.00
39	IN002023Z208	08/08/2024 MATURING 364 DTB	-	08-Aug-24	1.00
40	IN002024X086	15/08/2024 MATURING 91 DTB	-	15-Aug-24	1.00
41	IN002023Y474	15/08/2024 MATURING 182 DTB	-	15-Aug-24	1.00
42	IN002023Z224	16/08/2024 MATURING 364 DTB	-	16-Aug-24	1.00
43	IN002023Y490	22/08/2024 MATURING 182 DTB	-	22-Aug-24	1.00
44	IN002023Z232	22/08/2024 MATURING 364 DTB	-	22-Aug-24	1.00
45	IN002023Y508	29/08/2024 MATURING 182 DTB	-	29-Aug-24	1.00
46	IN002023Z240	29/08/2024 MATURING 364 DTB	-	29-Aug-24	1.00
47	IN002023Y516	05/09/2024 MATURING 182 DTB	-	05-Sep-24	1.00
48	IN002023Z257	05/09/2024 MATURING 364 DTB	-	05-Sep-24	1.00
49	IN002023Y524	12/09/2024 MATURING 182 DTB	-	12-Sep-24	1.00
50	IN002023Z265	12/09/2024 MATURING 364 DTB	-	12-Sep-24	1.00
51	IN002023Y532	19/09/2024 MATURING 182 DTB	-	19-Sep-24	1.00
52	IN002023Z273	19/09/2024 MATURING 364 DTB	-	19-Sep-24	1.00
53	IN002023Y540	26/09/2024 MATURING 182 DTB	-	26-Sep-24	1.00
54	IN002023Z281	27/09/2024 MATURING 364 DTB	-	27-Sep-24	1.00
55	IN002024Y019	03/10/2024 MATURING 182 DTB	-	03-Oct-24	1.00
56	IN002023Z299	03/10/2024 MATURING 364 DTB	-	03-Oct-24	1.00
57	IN002023Z307	10/10/2024 MATURING 364 DTB	-	10-Oct-24	1.00
58	IN002024Y027	11/10/2024 MATURING 182 DTB	-	11-Oct-24	1.00
59	IN002023Z315	17/10/2024 MATURING 364 DTB	-	17-Oct-24	1.00
60	IN002024Y035	18/10/2024 MATURING 182 DTB	-	18-Oct-24	1.00
61	IN002024Y043	182 DTB Maturing on 24/10/2024	-	24-Oct-24	1.00
62	IN002023Z323	24/10/2024 MATURING 364 DTB	-	24-Oct-24	1.00
63	IN002023Z331	31/10/2024 MATURING 364 DTB	-	31-Oct-24	1.00
64	IN002024Y050	01/11/2024 MATURING 182 DTB	-	01-Nov-24	1.00
65	IN002024Y068	07/11/2024 MATURING 182 DTB	-	07-Nov-24	1.00
66	IN002023Z349	07/11/2024 MATURING 364 DTB	-	07-Nov-24	1.00
67	IN002024Y076	14/11/2024 MATURING 182 DTB	-	14-Nov-24	1.00
68	IN002023Z356	14/11/2024 MATURING 364 DTB	-	14-Nov-24	1.00
69	IN002023Z364	21/11/2024 MATURING 364 DTB	-	21-Nov-24	1.00
70	IN002023Z372	28/11/2024 MATURING 364 DTB	-	28-Nov-24	1.00
71	IN002023Z380	05/12/2024 MATURING 364 DTB	-	05-Dec-24	1.00
72	IN002023Z398	12/12/2024 MATURING 364 DTB	-	12-Dec-24	1.00
73	IN002023Z406	19/12/2024 MATURING 364 DTB	-	19-Dec-24	1.00
74	IN002023Z414	26/12/2024 MATURING 364 DTB	-	26-Dec-24	1.00

75	IN002023Z422	02/01/2025 MATURING 364 DTB	-	02-Jan-25	1.00
76	IN002023Z430	09/01/2025 MATURING 364 DTB	-	09-Jan-25	1.00
77	IN002023Z448	16/01/2025 MATURING 364 DTB	-	16-Jan-25	1.00
78	IN002023Z455	23/01/2025 MATURING 364 DTB	-	23-Jan-25	1.00
79	IN002023Z463	30/01/2025 MATURING 364 DTB	-	30-Jan-25	1.00
80	IN002023Z471	06/02/2025 MATURING 364 DTB	-	06-Feb-25	1.00
81	IN002023Z489	13/02/2025 MATURING 364 DTB	-	13-Feb-25	1.00
82	IN002023Z505	20/02/2025 MATURING 364 DTB	-	20-Feb-25	1.00
83	IN002023Z513	27/02/2025 MATURING 364 DTB	-	27-Feb-25	1.00
84	IN002023Z521	06/03/2025 MATURING 364 DTB	-	06-Mar-25	1.00
85	IN002023Z539	13/03/2025 MATURING 364 DTB	-	13-Mar-25	1.00
86	IN002023Z547	20/03/2025 MATURING 364 DTB	-	20-Mar-25	1.00
87	IN002023Z562	27/03/2025 MATURING 364 DTB	-	27-Mar-25	1.00
88	IN002024Z016	03/04/2025 MATURING 364 DTB	-	03-Apr-25	1.00
89	IN002024Z024	11/04/2025 MATURING 364 DTB	-	11-Apr-25	1.00
90	IN002024Z032	18/04/2025 MATURING 364 DTB	-	18-Apr-25	1.00
91	IN002024Z040	364 DTB Maturing on 24/04/2025	-	24-Apr-25	1.00
92	IN002024Z057	02/05/2025 MATURING 364 DTB	-	02-May-25	1.00
93	IN002024Z065	08/05/2025 MATURING 364 DTB	-	08-May-25	1.00
94	IN002024Z073	15/05/2025 MATURING 364 DTB	-	15-May-25	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1	IN000624C089	GS01JUN2024C	0.00	01-Jun-24	Illiquid	Illiquid	1.00
2	IN000624C014	GS07JUN2024C	0.00	07-Jun-24	Illiquid	Illiquid	1.00
3	IN000624C048	GS12JUN2024C	0.00	12-Jun-24	Illiquid	Illiquid	1.00
4	IN000624C055	GS15JUN2024C	0.00	15-Jun-24	Illiquid	Illiquid	1.00
5	IN000624C071	GS16JUN2024C	0.00	16-Jun-24	Illiquid	Illiquid	1.00
6	IN000624C030	GS17JUN2024C	0.00	17-Jun-24	Illiquid	Illiquid	1.00
7	IN000624C097	GS19JUN2024C	0.00	19-Jun-24	Illiquid	Illiquid	1.00
8	IN0020090034	7.35% GOVT. STOCK 2024	7.35	22-Jun-24	Illiquid	Illiquid	1.00
9	IN000624C063	GS23JUN2024C	0.00	23-Jun-24	Illiquid	Illiquid	1.00
10	IN0020220052	6.69% GS 2024	6.69	27-Jun-24	Liquid	Liquid	1.00
11	IN000624C022	GS30JUN2024C	0.00	30-Jun-24	Illiquid	Illiquid	1.00
12	IN000724C012	GS02JUL2024C	0.00	02-Jul-24	Illiquid	Illiquid	1.00
13	IN000724C020	GS09JUL2024C	0.00	09-Jul-24	Semi-Liquid	Semi-Liquid	1.00
14	IN000724C022	GS09JUL2024C	0.00	09-Jul-24	Illiquid	Illiquid	1.00
15	IN0020140045	8.40% GS 2024	8.40	28-Jul-24	Illiquid	Illiquid	1.00
16	IN000824C010	GS10AUG2024C	0.00	10-Aug-24	Illiquid	Illiquid	1.00
17	IN000824C028	GS22AUG2024C	0.00	22-Aug-24	Illiquid	Illiquid	1.00
18	IN000924C075	GS06SEP2024C	0.00	06-Sep-24	Illiquid	Illiquid	1.00
19	IN000924C018	GS09SEP2024C	0.00	09-Sep-24	Illiquid	Illiquid	1.00
20	IN000924C059	GS12SEP2024C	0.00	12-Sep-24	Illiquid	Illiquid	1.00
21	IN000924C026	GS15SEP2024C	0.00	15-Sep-24	Illiquid	Illiquid	1.00
22	IN000924C042	GS19SEP2024C	0.00	19-Sep-24	Illiquid	Illiquid	1.00
23	IN000924C034	GS20SEP2024C	0.00	20-Sep-24	Illiquid	Illiquid	1.00
24	IN001024C024	GS10OCT2024C	0.00	10-Oct-24	Illiquid	Illiquid	1.00
25	IN001024C032	GS12OCT2024C	0.00	12-Oct-24	Illiquid	Illiquid	1.00
26	IN001024C040	GS22OCT2024C	-	22-Oct-24	Semi-Liquid	Semi-Liquid	1.00
27	IN001024C016	GS26OCT2024C	0.00	26-Oct-24	Illiquid	Illiquid	1.00
28	IN0020190396	6.18% GS 2024	6.18	04-Nov-24	Semi-Liquid	Semi-Liquid	2.00
29	IN001124C022	GS06NOV2024C	0.00	06-Nov-24	Semi-Liquid	Illiquid *	1.00
30	IN0020160084	GOI FLOATING RATE BOND 2024	7.03	07-Nov-24	NA	NA	3.00
31	IN001124C014	GS10NOV2024C	0.00	10-Nov-24	Illiquid	Illiquid	1.00
32	IN0020110048	9.15% GOVT. STOCK 2024	9.15	14-Nov-24	Illiquid	Illiquid	2.00
33	IN001224C087	GS01DEC2024C	0.00	01-Dec-24	Illiquid	Illiquid	1.00
34	IN001224C012	GS07DEC2024C	0.00	07-Dec-24	Illiquid	Illiquid	1.00
35	IN001224C046	GS12DEC2024C	0.00	12-Dec-24	Illiquid	Illiquid	1.00
36	IN001224C053	GS15DEC2024C	0.00	15-Dec-24	Illiquid	Illiquid	1.00
37	IN001224C079	GS16DEC2024C	0.00	16-Dec-24	Illiquid	Illiquid	1.00
38	IN001224C038	GS17DEC2024C	0.00	17-Dec-24	Illiquid	Illiquid	1.00
39	IN001224C095	GS19DEC2024C	0.00	19-Dec-24	Illiquid	Illiquid	1.00
40	IN001224C061	GS23DEC2024C	0.00	23-Dec-24	Illiquid	Illiquid	1.00
41	IN001224C020	GS31DEC2024C	0.00	31-Dec-24	Illiquid	Illiquid	1.00
42	IN000125C012	GS02JAN2025C	0.00	02-Jan-25	Illiquid	Illiquid	1.00
43	IN000125C020	GS09JAN2025C	0.00	09-Jan-25	Semi-Liquid	Semi-Liquid	1.00
44	IN000125C022	GS09JAN2025C	0.00	09-Jan-25	Illiquid	Illiquid	1.00
45	IN0020220128	6.89% GS 2025	6.89	16-Jan-25	Illiquid	Illiquid	2.00
46	IN000225C010	GS10FEB2025C	0.00	10-Feb-25	Illiquid	Illiquid	1.00
47	IN000225C028	GS22FEB2025C	0.00	22-Feb-25	Illiquid	Illiquid	1.00
48	IN000325C075	GS06MAR2025C	0.00	06-Mar-25	Illiquid	Illiquid	1.00
49	IN000325C018	GS09MAR2025C	0.00	09-Mar-25	Illiquid	Illiquid	1.00
50	IN000325C059	GS12MAR2025C	0.00	12-Mar-25	Illiquid	Illiquid	1.00
51	IN000325C026	GS15MAR2025C	0.00	15-Mar-25	Illiquid	Illiquid	1.00
52	IN000325C042	GS19MAR2025C	0.00	19-Mar-25	Illiquid	Illiquid	1.00
53	IN000325C034	GS20MAR2025C	0.00	20-Mar-25	Illiquid	Illiquid	1.00
54	IN000425C024	GS10APR2025C	0.00	10-Apr-25	Illiquid	Illiquid	1.00
55	IN000425C032	GS12APR2025C	0.00	12-Apr-25	Illiquid	Illiquid	1.00
56	IN000425C040	GS22APR2025C	-	22-Apr-25	Semi-Liquid	Semi-Liquid	1.00
57	IN000425C016	GS26APR2025C	0.00	26-Apr-25	Illiquid	Illiquid	1.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
58	IN000525C021	GS06MAY2025C	0.00	06-May-25	Semi-Liquid	Illiquid *	3.00
59	IN000525C013	GS10MAY2025C	0.00	10-May-25	Illiquid	Illiquid	3.00
60	IN0020150036	7.72% GS 2025	7.72	25-May-25	Illiquid	Illiquid	4.00
61	IN000625C086	GS01JUN2025C	0.00	01-Jun-25	Illiquid	Illiquid	3.00
62	IN000625C011	GS07JUN2025C	0.00	07-Jun-25	Illiquid	Illiquid	3.00
63	IN000625C045	GS12JUN2025C	0.00	12-Jun-25	Illiquid	Illiquid	3.00
64	IN0020200112	5.22% GS 2025	5.22	15-Jun-25	Semi-Liquid	Semi-Liquid	3.00
65	IN000625C052	GS15JUN2025C	0.00	15-Jun-25	Illiquid	Illiquid	3.00
66	IN000625C078	GS16JUN2025C	0.00	16-Jun-25	Illiquid	Illiquid	3.00
67	IN000625C037	GS17JUN2025C	0.00	17-Jun-25	Illiquid	Illiquid	3.00
68	IN000625C094	GS19JUN2025C	0.00	19-Jun-25	Illiquid	Illiquid	3.00
69	IN000625C060	GS23JUN2025C	0.00	23-Jun-25	Illiquid	Illiquid	3.00
70	IN000625C029	GS30JUN2025C	0.00	30-Jun-25	Illiquid	Illiquid	3.00
71	IN000725C019	GS02JUL2025C	0.00	02-Jul-25	Illiquid	Illiquid	3.00
72	IN000725C027	GS09JUL2025C	0.00	09-Jul-25	Semi-Liquid	Semi-Liquid	2.00
73	IN000725C029	GS09JUL2025C	0.00	09-Jul-25	Illiquid	Illiquid	3.00
74	IN000825C017	GS10AUG2025C	0.00	10-Aug-25	Illiquid	Illiquid	3.00
75	IN000825C025	GS22AUG2025C	0.00	22-Aug-25	Illiquid	Illiquid	3.00
76	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	Illiquid	Illiquid	3.00
77	IN000925C015	GS09SEP2025C	0.00	09-Sep-25	Illiquid	Illiquid	3.00
78	IN000925C056	GS12SEP2025C	0.00	12-Sep-25	Illiquid	Illiquid	3.00
79	IN000925C023	GS15SEP2025C	0.00	15-Sep-25	Illiquid	Illiquid	3.00
80	IN000925C049	GS19SEP2025C	0.00	19-Sep-25	Illiquid	Illiquid	3.00
81	IN000925C031	GS20SEP2025C	0.00	20-Sep-25	Illiquid	Illiquid	3.00
82	IN0020120047	8.20% GOVT. STOCK 2025	8.20	24-Sep-25	Semi-Liquid	Illiquid *	4.00
83	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	Illiquid	Illiquid	4.00
84	IN001025C021	GS10OCT2025C	0.00	10-Oct-25	Illiquid	Illiquid	3.00
85	IN001025C039	GS12OCT2025C	0.00	12-Oct-25	Illiquid	Illiquid	3.00
86	IN001025C047	GS22OCT2025C	-	22-Oct-25	Semi-Liquid	Semi-Liquid	2.00
87	IN001025C013	GS26OCT2025C	0.00	26-Oct-25	Illiquid	Illiquid	3.00
88	IN001125C029	GS06NOV2025C	0.00	06-Nov-25	Semi-Liquid	Illiquid *	3.00
89	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	Semi-Liquid	Semi-Liquid	3.00
90	IN001125C011	GS10NOV2025C	0.00	10-Nov-25	Illiquid	Illiquid	3.00
91	IN001225C084	GS01DEC2025C	0.00	01-Dec-25	Illiquid	Illiquid	3.00
92	IN001225C019	GS07DEC2025C	0.00	07-Dec-25	Illiquid	Illiquid	3.00
93	IN001225C043	GS12DEC2025C	0.00	12-Dec-25	Illiquid	Illiquid	3.00
94	IN001225C050	GS15DEC2025C	0.00	15-Dec-25	Illiquid	Illiquid	3.00
95	IN001225C076	GS16DEC2025C	0.00	16-Dec-25	Illiquid	Illiquid	3.00
96	IN001225C035	GS17DEC2025C	0.00	17-Dec-25	Illiquid	Illiquid	3.00
97	IN001225C092	GS19DEC2025C	0.00	19-Dec-25	Illiquid	Illiquid	3.00
98	IN001225C068	GS23DEC2025C	0.00	23-Dec-25	Illiquid	Illiquid	3.00
99	IN001225C027	GS31DEC2025C	0.00	31-Dec-25	Illiquid	Illiquid	3.00
100	IN000126C010	GS02JAN2026C	0.00	02-Jan-26	Illiquid	Illiquid	3.00
101	IN000126C020	GS09JAN2026C	0.00	09-Jan-26	Illiquid	Illiquid	3.00
102	IN000126C028	GS09JAN2026C	0.00	09-Jan-26	Semi-Liquid	Semi-Liquid	2.00
103	IN0020150093	7.59% GS 2026	7.59	11-Jan-26	Semi-Liquid	Illiquid *	4.00
104	IN000226C018	GS10FEB2026C	0.00	10-Feb-26	Illiquid	Illiquid	3.00
105	IN000226C026	GS22FEB2026C	0.00	22-Feb-26	Illiquid	Illiquid	3.00
106	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	Illiquid	Illiquid	3.00
107	IN000326C016	GS09MAR2026C	0.00	09-Mar-26	Illiquid	Illiquid	3.00
108	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	Illiquid	Illiquid	3.00
109	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	Illiquid	Illiquid	3.00
110	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	Illiquid	Illiquid	3.00
111	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	Illiquid	Illiquid	3.00
112	IN0020190016	7.27% GS 2026	7.27	08-Apr-26	Illiquid	Illiquid	4.00
113	IN000426C022	GS10APR2026C	0.00	10-Apr-26	Illiquid	Illiquid	3.00
114	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	Semi-Liquid	Semi-Liquid	3.00
115	IN000426C030	GS12APR2026C	0.00	12-Apr-26	Illiquid	Illiquid	3.00
116	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	Illiquid	Illiquid	3.00
117	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	Semi-Liquid	Semi-Liquid	3.00
118	IN000426C048	GS22APR2026C	-	22-Apr-26	Semi-Liquid	Semi-Liquid	2.00
119	IN000426C014	GS26APR2026C	0.00	26-Apr-26	Illiquid	Illiquid	3.00
120	IN000526C029	GS06MAY2026C	0.00	06-May-26	Semi-Liquid	Illiquid *	3.00
121	IN000526C011	GS10MAY2026C	0.00	10-May-26	Illiquid	Illiquid	3.00
122	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	Illiquid	Illiquid	3.00
123	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	Illiquid	Illiquid	3.00
124	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	Illiquid	Illiquid	3.00
125	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	Illiquid	Illiquid	3.00
126	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	Illiquid	Illiquid	3.00
127	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	Illiquid	Illiquid	3.00
128	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	Illiquid	Illiquid	3.00
129	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	Illiquid	Illiquid	3.00
130	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	Illiquid	Illiquid	3.00
131	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	Illiquid	Illiquid	3.00
132	IN0020120039	8.33% GOVT. STOCK 2026	8.33	09-Jul-26	Semi-Liquid	Semi-Liquid	3.00
133	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	Illiquid	Illiquid	3.00
134	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	Semi-Liquid	Semi-Liquid	2.00
135	IN000726C027	GS09JUL2026C	0.00	09-Jul-26	Illiquid	Illiquid	3.00
136	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	Illiquid	Illiquid	3.00
137	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	Illiquid	Illiquid	3.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
138	IN0020160035	6.97% GS 2026	6.97	06-Sep-26	Semi-Liquid	Illiquid *	4.00
139	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	Illiquid	Illiquid	3.00
140	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	Illiquid	Illiquid	3.00
141	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	Illiquid	Illiquid	3.00
142	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	Illiquid	Illiquid	4.00
143	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	Illiquid	Illiquid	3.00
144	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	Illiquid	Illiquid	3.00
145	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	Illiquid	Illiquid	3.00
146	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	Illiquid	Illiquid	3.00
147	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	Illiquid	Illiquid	3.00
148	IN001026C037	GS22OCT2026C	-	22-Oct-26	Semi-Liquid	Semi-Liquid	2.00
149	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	Illiquid	Illiquid	3.00
150	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	Liquid	Liquid	2.00
151	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	Semi-Liquid	Illiquid *	3.00
152	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	Illiquid	Illiquid	3.00
153	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	Semi-Liquid	Semi-Liquid	3.00
154	IN0020140060	8.15% GS 2026	8.15	24-Nov-26	Illiquid	Illiquid	4.00
155	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	Illiquid	Illiquid	3.00
156	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	Illiquid	Illiquid	3.00
157	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	Illiquid	Illiquid	3.00
158	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	Illiquid	Illiquid	3.00
159	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	Illiquid	Illiquid	3.00
160	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	Illiquid	Illiquid	3.00
161	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	Illiquid	Illiquid	3.00
162	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	Illiquid	Illiquid	3.00
163	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	Illiquid	Illiquid	3.00
164	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	Illiquid	Illiquid	3.00
165	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	Illiquid	Illiquid	3.00
166	IN0020060078	8.24% GOVT. STOCK 2027	8.24	15-Feb-27	Semi-Liquid	Semi-Liquid	3.00
167	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	Illiquid	Illiquid	3.00
168	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	Illiquid	Illiquid	3.00
169	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	Illiquid	Illiquid	3.00
170	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	Illiquid	Illiquid	3.00
171	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	Illiquid	Illiquid	3.00
172	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	Illiquid	Illiquid	3.00
173	IN000427C020	GS10APR2027C	0.00	10-Apr-27	Illiquid	Illiquid	3.00
174	IN000427C038	GS22APR2027C	-	22-Apr-27	Semi-Liquid	Semi-Liquid	2.00
175	IN000427C012	GS26APR2027C	0.00	26-Apr-27	Illiquid	Illiquid	3.00
176	IN000527C027	GS06MAY2027C	0.00	06-May-27	Semi-Liquid	Illiquid *	4.00
177	IN000527C019	GS10MAY2027C	0.00	10-May-27	Illiquid	Illiquid	4.00
178	IN0020170026	6.79% GS 2027	6.79	15-May-27	Semi-Liquid	Illiquid *	5.00
179	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	Illiquid	Illiquid	4.00
180	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	Illiquid	Illiquid	4.00
181	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	Illiquid	Illiquid	4.00
182	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	Illiquid	Illiquid	4.00
183	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	Illiquid	Illiquid	4.00
184	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	Illiquid	Illiquid	4.00
185	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	Illiquid	Illiquid	4.00
186	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	Liquid	Liquid	3.00
187	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	Illiquid	Illiquid	4.00
188	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	Illiquid	Illiquid	4.00
189	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	Illiquid	Illiquid	4.00
190	IN0020070036	8.26% GOVT. STOCK 2027	8.26	02-Aug-27	Illiquid	Illiquid	5.00
191	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	Illiquid	Illiquid	4.00
192	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	Illiquid	Illiquid	4.00
193	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	Illiquid	Illiquid	4.00
194	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	Illiquid	Illiquid	4.00
195	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	Illiquid	Illiquid	4.00
196	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	Illiquid	Illiquid	4.00
197	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	Illiquid	Illiquid	4.00
198	IN0020070069	8.28% GOVT. STOCK 2027	8.28	21-Sep-27	Illiquid	Illiquid	5.00
199	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	Illiquid	Illiquid	4.00
200	IN001027C035	GS22OCT2027C	-	22-Oct-27	Semi-Liquid	Semi-Liquid	3.00
201	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	Illiquid	Illiquid	4.00
202	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	Semi-Liquid	Illiquid *	4.00
203	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	Illiquid	Illiquid	4.00
204	IN001227C080	GS01DEC2027C	0.00	01-Dec-27	Illiquid	Illiquid	4.00
205	IN001227C015	GS07DEC2027C	0.00	07-Dec-27	Illiquid	Illiquid	4.00
206	IN001227C049	GS12DEC2027C	0.00	12-Dec-27	Illiquid	Illiquid	4.00
207	IN001227C056	GS15DEC2027C	0.00	15-Dec-27	Illiquid	Illiquid	4.00
208	IN001227C072	GS16DEC2027C	0.00	16-Dec-27	Illiquid	Illiquid	4.00
209	IN001227C031	GS17DEC2027C	0.00	17-Dec-27	Illiquid	Illiquid	4.00
210	IN001227C098	GS19DEC2027C	0.00	19-Dec-27	Illiquid	Illiquid	4.00
211	IN001227C064	GS23DEC2027C	0.00	23-Dec-27	Illiquid	Illiquid	4.00
212	IN001227C023	GS31DEC2027C	0.00	31-Dec-27	Illiquid	Illiquid	4.00
213	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	Illiquid	Illiquid	4.00
214	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	Semi-Liquid	Semi-Liquid	4.00
215	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	Illiquid	Illiquid	5.00
216	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	Illiquid	Illiquid	4.00
217	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	Illiquid	Illiquid	4.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
218	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	Illiquid	Illiquid	4.00
219	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	Illiquid	Illiquid	4.00
220	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	Illiquid	Illiquid	4.00
221	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	Illiquid	Illiquid	4.00
222	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	Illiquid	Illiquid	4.00
223	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	Illiquid	Illiquid	5.00
224	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	Liquid	Liquid	3.00
225	IN000428C028	GS10APR2028C	0.00	10-Apr-28	Illiquid	Illiquid	4.00
226	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	Illiquid	Illiquid	4.00
227	IN000428C036	GS22APR2028C	-	22-Apr-28	Semi-Liquid	Semi-Liquid	3.00
228	IN000428C010	GS26APR2028C	0.00	26-Apr-28	Illiquid	Illiquid	4.00
229	IN000528C025	GS06MAY2028C	0.00	06-May-28	Semi-Liquid	Illiquid *	4.00
230	IN000528C017	GS10MAY2028C	0.00	10-May-28	Illiquid	Illiquid	4.00
231	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	Illiquid	Illiquid	4.00
232	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	Illiquid	Illiquid	5.00
233	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	Illiquid	Illiquid	5.00
234	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	Illiquid	Illiquid	4.00
235	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	Illiquid	Illiquid	4.00
236	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	Illiquid	Illiquid	4.00
237	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	Illiquid	Illiquid	4.00
238	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	Illiquid	Illiquid	4.00
239	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	Illiquid	Illiquid	4.00
240	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	Illiquid	Illiquid	4.00
241	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	Illiquid	Illiquid	4.00
242	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	Illiquid	Illiquid	4.00
243	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	Illiquid	Illiquid	4.00
244	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	Illiquid	Illiquid	4.00
245	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	Illiquid	Illiquid	4.00
246	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	Illiquid	Illiquid	4.00
247	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	Illiquid	Illiquid	4.00
248	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	Illiquid	Illiquid	4.00
249	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	Illiquid	Illiquid	4.00
250	IN0020210160	GOI FLOATING RATE BOND 2028	7.72	04-Oct-28	NA	NA	5.00
251	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	Illiquid	Illiquid	4.00
252	IN001028C033	GS22OCT2028C	-	22-Oct-28	Semi-Liquid	Semi-Liquid	3.00
253	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	Liquid	Liquid	3.00
254	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	Illiquid	Illiquid	4.00
255	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	Semi-Liquid	Illiquid *	4.00
256	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	Illiquid	Illiquid	4.00
257	IN0020230143	7.25% GOI SGRB 2028	7.25	13-Nov-28	Illiquid	Illiquid	5.00
258	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	Illiquid	Illiquid	4.00
259	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	Illiquid	Illiquid	4.00
260	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	Illiquid	Illiquid	4.00
261	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	Illiquid	Illiquid	4.00
262	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	Illiquid	Illiquid	4.00
263	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	Illiquid	Illiquid	4.00
264	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	Illiquid	Illiquid	4.00
265	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	Illiquid	Illiquid	4.00
266	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	Illiquid	Illiquid	4.00
267	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	Illiquid	Illiquid	4.00
268	IN0020180454	7.26% GS 2029	7.26	14-Jan-29	Semi-Liquid	Illiquid *	5.00
269	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	Illiquid	Illiquid	4.00
270	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	Illiquid	Illiquid	4.00
271	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	Illiquid	Illiquid	4.00
272	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	Illiquid	Illiquid	4.00
273	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	Illiquid	Illiquid	4.00
274	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	Illiquid	Illiquid	4.00
275	IN0020150069	7.59% GS 2029	7.59	20-Mar-29	Illiquid	Illiquid	5.00
276	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	Illiquid	Illiquid	4.00
277	IN000429C026	GS10APR2029C	0.00	10-Apr-29	Illiquid	Illiquid	4.00
278	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	Liquid	Liquid	3.00
279	IN000429C034	GS22APR2029C	-	22-Apr-29	Semi-Liquid	Semi-Liquid	3.00
280	IN000429C018	GS26APR2029C	0.00	26-Apr-29	Illiquid	Illiquid	4.00
281	IN000529C023	GS06MAY2029C	0.00	06-May-29	Semi-Liquid	Illiquid *	7.00
282	IN000529C015	GS10MAY2029C	0.00	10-May-29	Illiquid	Illiquid	7.00
283	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	Illiquid	Illiquid	7.00
284	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	Illiquid	Illiquid	7.00
285	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	Illiquid	Illiquid	7.00
286	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	Illiquid	Illiquid	7.00
287	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	Illiquid	Illiquid	7.00
288	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	Illiquid	Illiquid	7.00
289	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	Illiquid	Illiquid	7.00
290	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	Illiquid	Illiquid	7.00
291	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	Illiquid	Illiquid	7.00
292	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	Illiquid	Illiquid	7.00
293	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	Illiquid	Illiquid	7.00
294	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	Illiquid	Illiquid	7.00
295	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	Illiquid	Illiquid	7.00
296	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	Illiquid	Illiquid	7.00
297	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
298	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	Illiquid	Illiquid	7.00
299	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	Illiquid	Illiquid	7.00
300	IN0020190362	6.45% GS 2029	6.45	07-Oct-29	Illiquid	Illiquid	6.00
301	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	Illiquid	Illiquid	7.00
302	IN001029C031	GS22OCT2029C	-	22-Oct-29	Semi-Liquid	Semi-Liquid	5.00
303	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	Illiquid	Illiquid	7.00
304	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	Semi-Liquid	Illiquid *	7.00
305	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	Illiquid	Illiquid	7.00
306	IN001229C086	GS01DEC2029C	0.00	01-Dec-29	Illiquid	Illiquid	7.00
307	IN001229C011	GS07DEC2029C	0.00	07-Dec-29	Illiquid	Illiquid	7.00
308	IN001229C045	GS12DEC2029C	0.00	12-Dec-29	Illiquid	Illiquid	7.00
309	IN001229C052	GS15DEC2029C	0.00	15-Dec-29	Illiquid	Illiquid	7.00
310	IN001229C078	GS16DEC2029C	0.00	16-Dec-29	Illiquid	Illiquid	7.00
311	IN001229C037	GS17DEC2029C	0.00	17-Dec-29	Illiquid	Illiquid	7.00
312	IN001229C094	GS19DEC2029C	0.00	19-Dec-29	Illiquid	Illiquid	7.00
313	IN001229C060	GS23DEC2029C	0.00	23-Dec-29	Illiquid	Illiquid	7.00
314	IN0020160118	6.79% GS 2029	6.79	26-Dec-29	Semi-Liquid	Illiquid *	6.00
315	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	Illiquid	Illiquid	7.00
316	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	Illiquid	Illiquid	7.00
317	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	Illiquid	Illiquid	7.00
318	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	Illiquid	Illiquid	7.00
319	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	Illiquid	Illiquid	7.00
320	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	Illiquid	Illiquid	7.00
321	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	Illiquid	Illiquid	7.00
322	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	Semi-Liquid	Illiquid *	6.00
323	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	Illiquid	Illiquid	7.00
324	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	Illiquid	Illiquid	7.00
325	IN000430C024	GS10APR2030C	0.00	10-Apr-30	Illiquid	Illiquid	7.00
326	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	Liquid	Liquid	3.00
327	IN000430C032	GS22APR2030C	-	22-Apr-30	Semi-Liquid	Semi-Liquid	5.00
328	IN000430C016	GS26APR2030C	0.00	26-Apr-30	Illiquid	Illiquid	7.00
329	IN000530C021	GS06MAY2030C	0.00	06-May-30	Semi-Liquid	Illiquid *	7.00
330	IN0020160019	7.61% GS 2030	7.61	09-May-30	Illiquid	Illiquid	6.00
331	IN000530C013	GS10MAY2030C	0.00	10-May-30	Illiquid	Illiquid	7.00
332	IN0020200070	5.79% GS 2030	5.79	11-May-30	Illiquid	Illiquid	6.00
333	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	Illiquid	Illiquid	7.00
334	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	Illiquid	Illiquid	7.00
335	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	Illiquid	Illiquid	7.00
336	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	Illiquid	Illiquid	7.00
337	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	Illiquid	Illiquid	7.00
338	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	Illiquid	Illiquid	7.00
339	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	Illiquid	Illiquid	7.00
340	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	Illiquid	Illiquid	7.00
341	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	Illiquid	Illiquid	7.00
342	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	Illiquid	Illiquid	7.00
343	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	Illiquid	Illiquid	6.00
344	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	Illiquid	Illiquid	7.00
345	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	Illiquid	Illiquid	7.00
346	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	Illiquid	Illiquid	7.00
347	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	Illiquid	Illiquid	7.00
348	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	Illiquid	Illiquid	7.00
349	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	Illiquid	Illiquid	7.00
350	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	Illiquid	Illiquid	7.00
351	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	Illiquid	Illiquid	6.00
352	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	Illiquid	Illiquid	7.00
353	IN001030C039	GS22OCT2030C	-	22-Oct-30	Semi-Liquid	Semi-Liquid	5.00
354	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	Illiquid	Illiquid	7.00
355	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	Semi-Liquid	Illiquid *	7.00
356	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	Illiquid	Illiquid	7.00
357	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	Liquid	Liquid	3.00
358	IN0020200294	5.85% GS 2030	5.85	01-Dec-30	Illiquid	Illiquid	6.00
359	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	Illiquid	Illiquid	7.00
360	IN0020110055	8.97% GOVT. STOCK 2030	8.97	05-Dec-30	Semi-Liquid	Illiquid *	6.00
361	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	Illiquid	Illiquid	7.00
362	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	Illiquid	Illiquid	7.00
363	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	Illiquid	Illiquid	7.00
364	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	Illiquid	Illiquid	7.00
365	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	Illiquid	Illiquid	7.00
366	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	Illiquid	Illiquid	7.00
367	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	Illiquid	Illiquid	7.00
368	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	Illiquid	Illiquid	7.00
369	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	Illiquid	Illiquid	7.00
370	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	Illiquid	Illiquid	7.00
371	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	Illiquid	Illiquid	7.00
372	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	Illiquid	Illiquid	7.00
373	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	Illiquid	Illiquid	7.00
374	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	Illiquid	Illiquid	7.00
375	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	Illiquid	Illiquid	7.00
376	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	Illiquid	Illiquid	7.00
377	IN000431C022	GS10APR2031C	0.00	10-Apr-31	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
378	IN000431C030	GS22APR2031C	-	22-Apr-31	Semi-Liquid	Semi-Liquid	5.00
379	IN000431C014	GS26APR2031C	0.00	26-Apr-31	Illiquid	Illiquid	7.00
380	IN000531C029	GS06MAY2031C	0.00	06-May-31	Semi-Liquid	Illiquid *	7.00
381	IN000531C011	GS10MAY2031C	0.00	10-May-31	Illiquid	Illiquid	7.00
382	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	Illiquid	Illiquid	7.00
383	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	Illiquid	Illiquid	7.00
384	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	Illiquid	Illiquid	7.00
385	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	Illiquid	Illiquid	7.00
386	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	Illiquid	Illiquid	7.00
387	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	Illiquid	Illiquid	7.00
388	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	Illiquid	Illiquid	7.00
389	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	Illiquid	Illiquid	7.00
390	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	Illiquid	Illiquid	7.00
391	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	Illiquid	Illiquid	7.00
392	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	Semi-Liquid	Semi-Liquid	5.00
393	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	Illiquid	Illiquid	7.00
394	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	Illiquid	Illiquid	7.00
395	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	Illiquid	Illiquid	7.00
396	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	Illiquid	Illiquid	7.00
397	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	Illiquid	Illiquid	7.00
398	IN0020170042	6.68% GS 2031	6.68	17-Sep-31	Illiquid	Illiquid	6.00
399	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	Illiquid	Illiquid	7.00
400	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	Illiquid	Illiquid	7.00
401	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	Illiquid	Illiquid	7.00
402	IN001031C037	GS22OCT2031C	-	22-Oct-31	Semi-Liquid	Semi-Liquid	5.00
403	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	Illiquid	Illiquid	7.00
404	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	Semi-Liquid	Illiquid *	7.00
405	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	Illiquid	Illiquid	7.00
406	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	Illiquid	Illiquid	7.00
407	IN0020180041	GOI FLOATING RATE BOND 2031	8.12	07-Dec-31	NA	NA	12.00
408	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	Illiquid	Illiquid	7.00
409	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	Illiquid	Illiquid	7.00
410	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	Illiquid	Illiquid	7.00
411	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	Illiquid	Illiquid	7.00
412	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	Illiquid	Illiquid	7.00
413	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	Illiquid	Illiquid	7.00
414	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	Illiquid	Illiquid	7.00
415	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	Illiquid	Illiquid	7.00
416	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	Illiquid	Illiquid	7.00
417	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	Liquid	Liquid	3.00
418	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	Illiquid	Illiquid	7.00
419	IN0020060086	8.28% GOVT. STOCK 2032	8.28	15-Feb-32	Illiquid	Illiquid	6.00
420	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	Illiquid	Illiquid	7.00
421	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	Illiquid	Illiquid	7.00
422	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	Illiquid	Illiquid	7.00
423	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	Illiquid	Illiquid	7.00
424	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	Illiquid	Illiquid	7.00
425	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	Illiquid	Illiquid	7.00
426	IN000432C020	GS10APR2032C	0.00	10-Apr-32	Illiquid	Illiquid	7.00
427	IN000432C038	GS22APR2032C	-	22-Apr-32	Semi-Liquid	Semi-Liquid	5.00
428	IN000432C012	GS26APR2032C	0.00	26-Apr-32	Illiquid	Illiquid	7.00
429	IN000532C027	GS06MAY2032C	0.00	06-May-32	Semi-Liquid	Illiquid *	7.00
430	IN000532C019	GS10MAY2032C	0.00	10-May-32	Illiquid	Illiquid	7.00
431	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	Illiquid	Illiquid	7.00
432	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	Illiquid	Illiquid	7.00
433	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	Illiquid	Illiquid	7.00
434	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	Illiquid	Illiquid	7.00
435	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	Illiquid	Illiquid	7.00
436	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	Illiquid	Illiquid	7.00
437	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	Illiquid	Illiquid	7.00
438	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	Illiquid	Illiquid	7.00
439	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	Illiquid	Illiquid	7.00
440	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	Illiquid	Illiquid	7.00
441	IN0020070044	8.32% GOVT. STOCK 2032	8.32	02-Aug-32	Illiquid	Illiquid	6.00
442	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	Illiquid	Illiquid	7.00
443	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	Semi-Liquid	Semi-Liquid	5.00
444	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	Illiquid	Illiquid	7.00
445	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	Semi-Liquid	Illiquid *	6.00
446	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	Illiquid	Illiquid	7.00
447	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	Illiquid	Illiquid	7.00
448	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	Illiquid	Illiquid	7.00
449	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	Illiquid	Illiquid	7.00
450	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	Illiquid	Illiquid	7.00
451	IN0020070077	8.33% GOVT. STOCK 2032	8.33	21-Sep-32	Illiquid	Illiquid	6.00
452	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	Illiquid	Illiquid	7.00
453	IN001032C035	GS22OCT2032C	-	22-Oct-32	Semi-Liquid	Semi-Liquid	5.00
454	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	Illiquid	Illiquid	7.00
455	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	Semi-Liquid	Illiquid *	7.00
456	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	Illiquid	Illiquid	7.00
457	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	Illiquid	Illiquid	7.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
458	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	Illiquid	Illiquid	7.00
459	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	Illiquid	Illiquid	7.00
460	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	Illiquid	Illiquid	7.00
461	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	Illiquid	Illiquid	7.00
462	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	Illiquid	Illiquid	7.00
463	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	Illiquid	Illiquid	7.00
464	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	Illiquid	Illiquid	7.00
465	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	Illiquid	Illiquid	7.00
466	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	Illiquid	Illiquid	7.00
467	IN0020220144	7.29% GOI SGrB 2033	7.29	27-Jan-33	Illiquid	Illiquid	6.00
468	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	Liquid	Liquid	3.00
469	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	Illiquid	Illiquid	7.00
470	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	Illiquid	Illiquid	7.00
471	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	Illiquid	Illiquid	7.00
472	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	Illiquid	Illiquid	7.00
473	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	Illiquid	Illiquid	7.00
474	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	Illiquid	Illiquid	7.00
475	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	Illiquid	Illiquid	7.00
476	IN000433C028	GS10APR2033C	0.00	10-Apr-33	Illiquid	Illiquid	7.00
477	IN000433C036	GS22APR2033C	-	22-Apr-33	Semi-Liquid	Semi-Liquid	5.00
478	IN000433C010	GS26APR2033C	0.00	26-Apr-33	Illiquid	Illiquid	7.00
479	IN000533C025	GS06MAY2033C	0.00	06-May-33	Semi-Liquid	Illiquid *	7.00
480	IN000533C017	GS10MAY2033C	0.00	10-May-33	Illiquid	Illiquid	7.00
481	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	Illiquid	Illiquid	7.00
482	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	Illiquid	Illiquid	7.00
483	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	Illiquid	Illiquid	7.00
484	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	Illiquid	Illiquid	7.00
485	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	Illiquid	Illiquid	7.00
486	IN0020190065	7.57% GS 2033	7.57	17-Jun-33	Semi-Liquid	Semi-Liquid	5.00
487	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	Illiquid	Illiquid	7.00
488	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	Illiquid	Illiquid	7.00
489	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	Illiquid	Illiquid	7.00
490	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	Illiquid	Illiquid	7.00
491	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	Illiquid	Illiquid	7.00
492	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	Illiquid	Illiquid	7.00
493	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	Liquid	Liquid	3.00
494	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	Illiquid	Illiquid	7.00
495	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	Illiquid	Illiquid	7.00
496	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	Illiquid	Illiquid	7.00
497	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	Illiquid	Illiquid	7.00
498	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	Illiquid	Illiquid	7.00
499	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	Illiquid	Illiquid	7.00
500	IN0020200120	GOI FLOATING RATE BOND 2033	8.34	22-Sep-33	NA	NA	6.00
501	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	Illiquid	Illiquid	7.00
502	IN001033C033	GS22OCT2033C	-	22-Oct-33	Semi-Liquid	Semi-Liquid	5.00
503	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	Illiquid	Illiquid	7.00
504	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	Semi-Liquid	Illiquid *	7.00
505	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	Illiquid	Illiquid	6.00
506	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	Illiquid	Illiquid	7.00
507	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	Illiquid	Illiquid	7.00
508	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	Illiquid	Illiquid	7.00
509	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	Illiquid	Illiquid	6.00
510	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	Illiquid	Illiquid	7.00
511	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	Illiquid	Illiquid	6.00
512	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	Illiquid	Illiquid	7.00
513	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	Illiquid	Illiquid	7.00
514	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	Illiquid	Illiquid	7.00
515	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	Illiquid	Illiquid	7.00
516	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	Illiquid	Illiquid	7.00
517	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	Illiquid	Illiquid	7.00
518	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	Illiquid	Illiquid	7.00
519	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	Illiquid	Illiquid	7.00
520	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	Illiquid	Illiquid	7.00
521	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	Illiquid	Illiquid	7.00
522	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	Illiquid	Illiquid	7.00
523	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	Illiquid	Illiquid	7.00
524	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	Illiquid	Illiquid	7.00
525	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	Illiquid	Illiquid	7.00
526	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	Illiquid	Illiquid	7.00
527	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	Liquid	Liquid	3.00
528	IN000434C026	GS10APR2034C	0.00	10-Apr-34	Illiquid	Illiquid	7.00
529	IN000434C034	GS22APR2034C	-	22-Apr-34	Semi-Liquid	Semi-Liquid	5.00
530	IN000434C018	GS26APR2034C	0.00	26-Apr-34	Illiquid	Illiquid	7.00
531	IN000534C015	GS06MAY2034C	0.00	06-May-34	Semi-Liquid	Illiquid *	10.00
532	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	Illiquid	Illiquid	10.00
533	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	Illiquid	Illiquid	10.00
534	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	Illiquid	Illiquid	10.00
535	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	Illiquid	Illiquid	10.00
536	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	Illiquid	Illiquid	10.00
537	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
538	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	Illiquid	Illiquid	10.00
539	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	Illiquid	Illiquid	10.00
540	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	Illiquid	Illiquid	10.00
541	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	Illiquid	Illiquid	10.00
542	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	Semi-Liquid	Semi-Liquid	6.00
543	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	Illiquid	Illiquid	10.00
544	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	Illiquid	Illiquid	10.00
545	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	Illiquid	Illiquid	10.00
546	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	Illiquid	Illiquid	10.00
547	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	Illiquid	Illiquid	10.00
548	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	Illiquid	Illiquid	10.00
549	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	Illiquid	Illiquid	8.00
550	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	Illiquid	Illiquid	10.00
551	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	Illiquid	Illiquid	10.00
552	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	Illiquid	Illiquid	10.00
553	IN001034C031	GS22OCT2034C	-	22-Oct-34	Semi-Liquid	Semi-Liquid	8.00
554	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	Illiquid	Illiquid	10.00
555	IN0020210137	GOI FRB 2034	8.00	30-Oct-34	NA	NA	11.00
556	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	Semi-Liquid	Illiquid *	10.00
557	IN001234C086	GS01DEC2034C	0.00	01-Dec-34	Illiquid	Illiquid	10.00
558	IN001234C011	GS07DEC2034C	0.00	07-Dec-34	Illiquid	Illiquid	10.00
559	IN001234C045	GS12DEC2034C	0.00	12-Dec-34	Illiquid	Illiquid	10.00
560	IN001234C052	GS15DEC2034C	0.00	15-Dec-34	Illiquid	Illiquid	10.00
561	IN001234C078	GS16DEC2034C	0.00	16-Dec-34	Illiquid	Illiquid	10.00
562	IN001234C037	GS17DEC2034C	0.00	17-Dec-34	Illiquid	Illiquid	10.00
563	IN0020150051	7.73% GS 2034	7.73	19-Dec-34	Semi-Liquid	Illiquid *	8.00
564	IN001234C094	GS19DEC2034C	0.00	19-Dec-34	Illiquid	Illiquid	10.00
565	IN001234C060	GS23DEC2034C	0.00	23-Dec-34	Illiquid	Illiquid	10.00
566	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	Illiquid	Illiquid	10.00
567	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	Illiquid	Illiquid	10.00
568	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	Illiquid	Illiquid	10.00
569	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	Illiquid	Illiquid	10.00
570	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	Illiquid	Illiquid	10.00
571	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	Illiquid	Illiquid	10.00
572	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	Semi-Liquid	Illiquid *	8.00
573	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	Illiquid	Illiquid	10.00
574	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	Illiquid	Illiquid	10.00
575	IN000435C023	GS10APR2035C	0.00	10-Apr-35	Illiquid	Illiquid	10.00
576	IN000435C031	GS22APR2035C	-	22-Apr-35	Semi-Liquid	Semi-Liquid	8.00
577	IN000435C015	GS26APR2035C	0.00	26-Apr-35	Illiquid	Illiquid	10.00
578	IN000535C012	GS06MAY2035C	0.00	06-May-35	Semi-Liquid	Illiquid *	10.00
579	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	Illiquid	Illiquid	10.00
580	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	Illiquid	Illiquid	10.00
581	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	Illiquid	Illiquid	10.00
582	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	Illiquid	Illiquid	10.00
583	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	Semi-Liquid	Semi-Liquid	6.00
584	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	Illiquid	Illiquid	10.00
585	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	Illiquid	Illiquid	10.00
586	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	Illiquid	Illiquid	10.00
587	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	Illiquid	Illiquid	10.00
588	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	Illiquid	Illiquid	10.00
589	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	Illiquid	Illiquid	10.00
590	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	Illiquid	Illiquid	10.00
591	IN0020050012	7.40% GOVT. STOCK 2035	7.40	09-Sep-35	Semi-Liquid	Illiquid *	8.00
592	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	Illiquid	Illiquid	10.00
593	IN000935P016	7.4%GS09SEP2035P	0.00	09-Sep-35	Illiquid	Illiquid	10.00
594	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	Illiquid	Illiquid	10.00
595	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	Illiquid	Illiquid	10.00
596	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	Illiquid	Illiquid	10.00
597	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	Illiquid	Illiquid	10.00
598	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	Illiquid	Illiquid	10.00
599	IN001035C038	GS22OCT2035C	-	22-Oct-35	Semi-Liquid	Semi-Liquid	8.00
600	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	Illiquid	Illiquid	10.00
601	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	Semi-Liquid	Illiquid *	10.00
602	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	Illiquid	Illiquid	10.00
603	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	Illiquid	Illiquid	10.00
604	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	Illiquid	Illiquid	10.00
605	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	Semi-Liquid	Illiquid *	8.00
606	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	Illiquid	Illiquid	10.00
607	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	Illiquid	Illiquid	10.00
608	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	Illiquid	Illiquid	10.00
609	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	Illiquid	Illiquid	10.00
610	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	Illiquid	Illiquid	10.00
611	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	Illiquid	Illiquid	10.00
612	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	Illiquid	Illiquid	10.00
613	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	Illiquid	Illiquid	10.00
614	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	Illiquid	Illiquid	10.00
615	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	Illiquid	Illiquid	10.00
616	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	Illiquid	Illiquid	10.00
617	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	Illiquid	Illiquid	10.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
618	IN000436C021	GS10APR2036C	0.00	10-Apr-36	Illiquid	Illiquid	10.00
619	IN000436C039	GS22APR2036C	-	22-Apr-36	Semi-Liquid	Semi-Liquid	8.00
620	IN000436C013	GS26APR2036C	0.00	26-Apr-36	Illiquid	Illiquid	10.00
621	IN000536C010	GS06MAY2036C	0.00	06-May-36	Semi-Liquid	Illiquid *	10.00
622	IN0020220029	7.54% GS 2036	7.54	23-May-36	Semi-Liquid	Semi-Liquid	6.00
623	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	Illiquid	Illiquid	10.00
624	IN0020060045	8.33% GOVT. STOCK 2036	8.33	07-Jun-36	Semi-Liquid	Illiquid *	8.00
625	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	Illiquid	Illiquid	10.00
626	IN000636P010	8.33%%GS07JUN2036P	0.00	07-Jun-36	Illiquid	Illiquid	10.00
627	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	Illiquid	Illiquid	10.00
628	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	Illiquid	Illiquid	10.00
629	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	Illiquid	Illiquid	10.00
630	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	Illiquid	Illiquid	10.00
631	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	Illiquid	Illiquid	10.00
632	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	Illiquid	Illiquid	10.00
633	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	Illiquid	Illiquid	10.00
634	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	Illiquid	Illiquid	10.00
635	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	Illiquid	Illiquid	10.00
636	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	Illiquid	Illiquid	10.00
637	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	Illiquid	Illiquid	10.00
638	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	Illiquid	Illiquid	10.00
639	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	Illiquid	Illiquid	10.00
640	IN001036C028	GS10OCT2036C	0.00	10-Oct-36	Illiquid	Illiquid	10.00
641	IN001036C036	GS22OCT2036C	-	22-Oct-36	Semi-Liquid	Semi-Liquid	8.00
642	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	Illiquid	Illiquid	10.00
643	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	Semi-Liquid	Illiquid *	10.00
644	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	Illiquid	Illiquid	10.00
645	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	Illiquid	Illiquid	10.00
646	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	Illiquid	Illiquid	10.00
647	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	Illiquid	Illiquid	10.00
648	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	Illiquid	Illiquid	10.00
649	IN0020220102	7.41% GS 2036	7.41	19-Dec-36	Semi-Liquid	Semi-Liquid	6.00
650	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	Illiquid	Illiquid	10.00
651	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	Illiquid	Illiquid	10.00
652	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	Illiquid	Illiquid	10.00
653	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	Illiquid	Illiquid	10.00
654	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	Illiquid	Illiquid	10.00
655	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	Illiquid	Illiquid	10.00
656	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	Illiquid	Illiquid	10.00
657	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	Illiquid	Illiquid	10.00
658	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	Illiquid	Illiquid	10.00
659	IN000437C029	GS10APR2037C	0.00	10-Apr-37	Illiquid	Illiquid	10.00
660	IN000437C037	GS22APR2037C	-	22-Apr-37	Semi-Liquid	Semi-Liquid	8.00
661	IN000437C011	GS26APR2037C	0.00	26-Apr-37	Illiquid	Illiquid	10.00
662	IN000537C018	GS06MAY2037C	0.00	06-May-37	Semi-Liquid	Illiquid *	10.00
663	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	Illiquid	Illiquid	10.00
664	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	Illiquid	Illiquid	10.00
665	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	Illiquid	Illiquid	10.00
666	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	Illiquid	Illiquid	10.00
667	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	Illiquid	Illiquid	10.00
668	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	Illiquid	Illiquid	10.00
669	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	Illiquid	Illiquid	10.00
670	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	Illiquid	Illiquid	10.00
671	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	Illiquid	Illiquid	10.00
672	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	Liquid	Liquid	4.00
673	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	Illiquid	Illiquid	10.00
674	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	Illiquid	Illiquid	10.00
675	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	Illiquid	Illiquid	10.00
676	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	Illiquid	Illiquid	10.00
677	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	Illiquid	Illiquid	10.00
678	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	Illiquid	Illiquid	10.00
679	IN001037C034	GS22OCT2037C	-	22-Oct-37	Semi-Liquid	Semi-Liquid	8.00
680	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	Illiquid	Illiquid	10.00
681	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	Semi-Liquid	Illiquid *	10.00
682	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	Illiquid	Illiquid	10.00
683	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	Illiquid	Illiquid	10.00
684	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	Illiquid	Illiquid	10.00
685	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	Illiquid	Illiquid	10.00
686	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	Illiquid	Illiquid	10.00
687	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	Illiquid	Illiquid	10.00
688	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	Illiquid	Illiquid	10.00
689	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	Illiquid	Illiquid	10.00
690	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	Illiquid	Illiquid	10.00
691	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	Illiquid	Illiquid	10.00
692	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	Illiquid	Illiquid	10.00
693	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	Illiquid	Illiquid	10.00
694	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	Illiquid	Illiquid	10.00
695	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	Illiquid	Illiquid	10.00
696	IN000438C027	GS10APR2038C	0.00	10-Apr-38	Illiquid	Illiquid	10.00
697	IN000438C035	GS22APR2038C	-	22-Apr-38	Semi-Liquid	Semi-Liquid	8.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
698	IN000438C019	GS26APR2038C	0.00	26-Apr-38	Illiquid	Illiquid	10.00
699	IN000538C016	GS06MAY2038C	0.00	06-May-38	Semi-Liquid	Illiquid *	10.00
700	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	Illiquid	Illiquid	10.00
701	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	Illiquid	Illiquid	10.00
702	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	Illiquid	Illiquid	10.00
703	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	Illiquid	Illiquid	10.00
704	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	Illiquid	Illiquid	10.00
705	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	Illiquid	Illiquid	10.00
706	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	Illiquid	Illiquid	10.00
707	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	Illiquid	Illiquid	10.00
708	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	Illiquid	Illiquid	10.00
709	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	Illiquid	Illiquid	10.00
710	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	Illiquid	Illiquid	10.00
711	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	Illiquid	Illiquid	10.00
712	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	Illiquid	Illiquid	10.00
713	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	Illiquid	Illiquid	10.00
714	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	Illiquid	Illiquid	10.00
715	IN001038C032	GS22OCT2038C	-	22-Oct-38	Semi-Liquid	Semi-Liquid	8.00
716	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	Illiquid	Illiquid	10.00
717	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	Semi-Liquid	Illiquid *	10.00
718	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	Illiquid	Illiquid	10.00
719	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	Illiquid	Illiquid	10.00
720	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	Illiquid	Illiquid	10.00
721	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	Illiquid	Illiquid	10.00
722	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	Illiquid	Illiquid	10.00
723	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	Illiquid	Illiquid	10.00
724	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	Illiquid	Illiquid	10.00
725	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	Illiquid	Illiquid	10.00
726	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	Illiquid	Illiquid	10.00
727	IN0020080050	6.83% GOVT. STOCK 2039	6.83	19-Jan-39	Illiquid	Illiquid	8.00
728	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	Illiquid	Illiquid	10.00
729	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	Illiquid	Illiquid	10.00
730	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	Illiquid	Illiquid	10.00
731	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	Illiquid	Illiquid	10.00
732	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	Illiquid	Illiquid	10.00
733	IN000439C025	GS10APR2039C	0.00	10-Apr-39	Illiquid	Illiquid	10.00
734	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	Liquid	Liquid	4.00
735	IN000439C033	GS22APR2039C	-	22-Apr-39	Semi-Liquid	Semi-Liquid	8.00
736	IN000439C017	GS26APR2039C	0.00	26-Apr-39	Illiquid	Illiquid	10.00
737	IN000539C014	GS06MAY2039C	0.00	06-May-39	Semi-Liquid	Illiquid *	14.00
738	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	Illiquid	Illiquid	14.00
739	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	Illiquid	Illiquid	14.00
740	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	Illiquid	Illiquid	14.00
741	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	Illiquid	Illiquid	14.00
742	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	Illiquid	Illiquid	14.00
743	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	Illiquid	Illiquid	14.00
744	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	Illiquid	Illiquid	14.00
745	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	Illiquid	Illiquid	14.00
746	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	Illiquid	Illiquid	14.00
747	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	Illiquid	Illiquid	14.00
748	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	Illiquid	Illiquid	14.00
749	IN0020190024	7.62% GS 2039	7.62	15-Sep-39	Illiquid	Illiquid	9.00
750	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	Illiquid	Illiquid	14.00
751	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	Illiquid	Illiquid	14.00
752	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	Illiquid	Illiquid	14.00
753	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	Illiquid	Illiquid	14.00
754	IN001039C030	GS22OCT2039C	-	22-Oct-39	Semi-Liquid	Semi-Liquid	10.00
755	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	Illiquid	Illiquid	14.00
756	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	Semi-Liquid	Illiquid *	14.00
757	IN001239C077	GS01DEC2039C	0.00	01-Dec-39	Illiquid	Illiquid	14.00
758	IN001239C036	GS12DEC2039C	0.00	12-Dec-39	Illiquid	Illiquid	14.00
759	IN001239C044	GS15DEC2039C	0.00	15-Dec-39	Illiquid	Illiquid	14.00
760	IN001239C069	GS16DEC2039C	0.00	16-Dec-39	Illiquid	Illiquid	14.00
761	IN001239C028	GS17DEC2039C	0.00	17-Dec-39	Illiquid	Illiquid	14.00
762	IN001239C085	GS19DEC2039C	0.00	19-Dec-39	Illiquid	Illiquid	14.00
763	IN001239C051	GS23DEC2039C	0.00	23-Dec-39	Illiquid	Illiquid	14.00
764	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	Illiquid	Illiquid	14.00
765	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	Illiquid	Illiquid	14.00
766	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	Illiquid	Illiquid	14.00
767	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	Illiquid	Illiquid	14.00
768	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	Illiquid	Illiquid	14.00
769	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	Illiquid	Illiquid	14.00
770	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	Illiquid	Illiquid	14.00
771	IN000440C023	GS10APR2040C	0.00	10-Apr-40	Illiquid	Illiquid	14.00
772	IN000440C031	GS22APR2040C	-	22-Apr-40	Semi-Liquid	Semi-Liquid	10.00
773	IN000440C015	GS26APR2040C	0.00	26-Apr-40	Illiquid	Illiquid	14.00
774	IN000540C012	GS06MAY2040C	0.00	06-May-40	Semi-Liquid	Illiquid *	14.00
775	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	Illiquid	Illiquid	14.00
776	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	Illiquid	Illiquid	14.00
777	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
778	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	Illiquid	Illiquid	14.00
779	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	Illiquid	Illiquid	14.00
780	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	Illiquid	Illiquid	14.00
781	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	Illiquid	Illiquid	14.00
782	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	Illiquid	Illiquid	14.00
783	IN0020100031	8.30% GOVT. STOCK 2040	8.30	02-Jul-40	Illiquid	Illiquid	9.00
784	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	Illiquid	Illiquid	14.00
785	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	Illiquid	Illiquid	14.00
786	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	Illiquid	Illiquid	14.00
787	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	Illiquid	Illiquid	14.00
788	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	Illiquid	Illiquid	14.00
789	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	Illiquid	Illiquid	14.00
790	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	Illiquid	Illiquid	14.00
791	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	Illiquid	Illiquid	14.00
792	IN001040C038	GS22OCT2040C	-	22-Oct-40	Semi-Liquid	Semi-Liquid	10.00
793	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	Illiquid	Illiquid	14.00
794	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	Semi-Liquid	Illiquid *	14.00
795	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	Illiquid	Illiquid	14.00
796	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	Illiquid	Illiquid	14.00
797	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	Illiquid	Illiquid	14.00
798	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	Illiquid	Illiquid	14.00
799	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	Illiquid	Illiquid	14.00
800	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	Illiquid	Illiquid	14.00
801	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	Illiquid	Illiquid	14.00
802	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	Illiquid	Illiquid	14.00
803	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	Illiquid	Illiquid	14.00
804	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	Illiquid	Illiquid	14.00
805	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	Illiquid	Illiquid	14.00
806	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	Illiquid	Illiquid	14.00
807	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	Illiquid	Illiquid	14.00
808	IN000441C021	GS10APR2041C	0.00	10-Apr-41	Illiquid	Illiquid	14.00
809	IN000441C039	GS22APR2041C	-	22-Apr-41	Semi-Liquid	Semi-Liquid	10.00
810	IN000441C013	GS26APR2041C	0.00	26-Apr-41	Illiquid	Illiquid	14.00
811	IN000541C010	GS06MAY2041C	0.00	06-May-41	Semi-Liquid	Illiquid *	14.00
812	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	Illiquid	Illiquid	14.00
813	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	Illiquid	Illiquid	14.00
814	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	Illiquid	Illiquid	14.00
815	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	Illiquid	Illiquid	14.00
816	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	Illiquid	Illiquid	14.00
817	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	Illiquid	Illiquid	14.00
818	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	Illiquid	Illiquid	14.00
819	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	Illiquid	Illiquid	14.00
820	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	Illiquid	Illiquid	14.00
821	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	Illiquid	Illiquid	14.00
822	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	Illiquid	Illiquid	14.00
823	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	Illiquid	Illiquid	14.00
824	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	Illiquid	Illiquid	14.00
825	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	Illiquid	Illiquid	14.00
826	IN001041C036	GS22OCT2041C	-	22-Oct-41	Semi-Liquid	Semi-Liquid	10.00
827	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	Illiquid	Illiquid	14.00
828	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	Semi-Liquid	Illiquid *	14.00
829	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	Illiquid	Illiquid	14.00
830	IN0020110063	8.83% GOVT. STOCK 2041	8.83	12-Dec-41	Illiquid	Illiquid	9.00
831	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	Illiquid	Illiquid	14.00
832	IN001241P018	8.83%GS12DEC2041P	0.00	12-Dec-41	Illiquid	Illiquid	14.00
833	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	Illiquid	Illiquid	14.00
834	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	Illiquid	Illiquid	14.00
835	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	Illiquid	Illiquid	14.00
836	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	Illiquid	Illiquid	14.00
837	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	Illiquid	Illiquid	14.00
838	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	Illiquid	Illiquid	14.00
839	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	Illiquid	Illiquid	14.00
840	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	Illiquid	Illiquid	14.00
841	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	Illiquid	Illiquid	14.00
842	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	Illiquid	Illiquid	14.00
843	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	Illiquid	Illiquid	14.00
844	IN000442C029	GS10APR2042C	0.00	10-Apr-42	Illiquid	Illiquid	14.00
845	IN000442C037	GS22APR2042C	-	22-Apr-42	Semi-Liquid	Semi-Liquid	10.00
846	IN000442C011	GS26APR2042C	0.00	26-Apr-42	Illiquid	Illiquid	14.00
847	IN000542C018	GS06MAY2042C	0.00	06-May-42	Semi-Liquid	Illiquid *	14.00
848	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	Illiquid	Illiquid	14.00
849	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	Illiquid	Illiquid	14.00
850	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	Illiquid	Illiquid	14.00
851	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	Illiquid	Illiquid	14.00
852	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	Illiquid	Illiquid	14.00
853	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	Illiquid	Illiquid	14.00
854	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	Illiquid	Illiquid	14.00
855	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	Illiquid	Illiquid	14.00
856	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	Illiquid	Illiquid	14.00
857	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
858	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	Illiquid	Illiquid	14.00
859	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	Illiquid	Illiquid	14.00
860	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	Illiquid	Illiquid	14.00
861	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	Illiquid	Illiquid	14.00
862	IN001042C034	GS22OCT2042C	-	22-Oct-42	Semi-Liquid	Semi-Liquid	10.00
863	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	Illiquid	Illiquid	14.00
864	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	Semi-Liquid	Illiquid *	14.00
865	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	Illiquid	Illiquid	14.00
866	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	Illiquid	Illiquid	14.00
867	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	Illiquid	Illiquid	14.00
868	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	Illiquid	Illiquid	14.00
869	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	Illiquid	Illiquid	14.00
870	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	Illiquid	Illiquid	14.00
871	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	Illiquid	Illiquid	14.00
872	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	Illiquid	Illiquid	9.00
873	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	Illiquid	Illiquid	14.00
874	IN001242P016	8.3%GS31DEC2042P	0.00	31-Dec-42	Illiquid	Illiquid	14.00
875	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	Illiquid	Illiquid	14.00
876	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	Illiquid	Illiquid	14.00
877	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	Illiquid	Illiquid	14.00
878	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	Illiquid	Illiquid	14.00
879	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	Illiquid	Illiquid	14.00
880	IN000443C027	GS10APR2043C	0.00	10-Apr-43	Illiquid	Illiquid	14.00
881	IN000443C035	GS22APR2043C	-	22-Apr-43	Semi-Liquid	Semi-Liquid	10.00
882	IN000443C019	GS26APR2043C	0.00	26-Apr-43	Illiquid	Illiquid	14.00
883	IN000543C016	GS06MAY2043C	0.00	06-May-43	Semi-Liquid	Illiquid *	14.00
884	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	Illiquid	Illiquid	14.00
885	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	Illiquid	Illiquid	14.00
886	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	Illiquid	Illiquid	14.00
887	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	Illiquid	Illiquid	14.00
888	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	Illiquid	Illiquid	9.00
889	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	Illiquid	Illiquid	14.00
890	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	Illiquid	Illiquid	14.00
891	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	Illiquid	Illiquid	14.00
892	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	Illiquid	Illiquid	14.00
893	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	Illiquid	Illiquid	14.00
894	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	Illiquid	Illiquid	14.00
895	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	Illiquid	Illiquid	14.00
896	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	Illiquid	Illiquid	14.00
897	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	Illiquid	Illiquid	14.00
898	IN001043C032	GS22OCT2043C	-	22-Oct-43	Semi-Liquid	Semi-Liquid	10.00
899	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	Illiquid	Illiquid	14.00
900	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	Semi-Liquid	Illiquid *	14.00
901	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	Illiquid	Illiquid	14.00
902	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	Illiquid	Illiquid	14.00
903	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	Illiquid	Illiquid	14.00
904	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	Illiquid	Illiquid	14.00
905	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	Illiquid	Illiquid	14.00
906	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	Illiquid	Illiquid	14.00
907	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	Illiquid	Illiquid	9.00
908	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	Illiquid	Illiquid	14.00
909	IN001243P014	9.23%GS23DEC2043P	0.00	23-Dec-43	Illiquid	Illiquid	14.00
910	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	Illiquid	Illiquid	14.00
911	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	Illiquid	Illiquid	14.00
912	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	Illiquid	Illiquid	14.00
913	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	Illiquid	Illiquid	14.00
914	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	Illiquid	Illiquid	14.00
915	IN000444C025	GS10APR2044C	0.00	10-Apr-44	Illiquid	Illiquid	14.00
916	IN000444C033	GS22APR2044C	-	22-Apr-44	Semi-Liquid	Semi-Liquid	10.00
917	IN000444C017	GS26APR2044C	0.00	26-Apr-44	Illiquid	Illiquid	28.00
918	IN000544C014	GS06MAY2044C	0.00	06-May-44	Semi-Liquid	Illiquid *	28.00
919	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	Illiquid	Illiquid	28.00
920	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	Illiquid	Illiquid	28.00
921	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	Illiquid	Illiquid	28.00
922	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	Illiquid	Illiquid	28.00
923	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	Illiquid	Illiquid	28.00
924	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	Illiquid	Illiquid	28.00
925	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	Illiquid	Illiquid	28.00
926	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	Illiquid	Illiquid	28.00
927	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	Illiquid	Illiquid	28.00
928	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	Illiquid	Illiquid	28.00
929	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	Illiquid	Illiquid	28.00
930	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	Illiquid	Illiquid	28.00
931	IN001044C030	GS22OCT2044C	-	22-Oct-44	Semi-Liquid	Semi-Liquid	21.00
932	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	Illiquid	Illiquid	28.00
933	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	Semi-Liquid	Illiquid *	28.00
934	IN0020140078	8.17% GS 2044	8.17	01-Dec-44	Semi-Liquid	Semi-Liquid	8.00
935	IN001244C044	GS01DEC2044C	0.00	01-Dec-44	Illiquid	Illiquid	28.00
936	IN001244P012	8.17%GS01DEC2044P	0.00	01-Dec-44	Illiquid	Illiquid	28.00
937	IN001244C051	GS12DEC2044C	0.00	12-Dec-44	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
938	IN001244C028	GS15DEC2044C	0.00	15-Dec-44	Illiquid	Illiquid	28.00
939	IN001244C036	GS16DEC2044C	0.00	16-Dec-44	Illiquid	Illiquid	28.00
940	IN001244C010	GS17DEC2044C	0.00	17-Dec-44	Illiquid	Illiquid	28.00
941	IN001244C069	GS19DEC2044C	0.00	19-Dec-44	Illiquid	Illiquid	28.00
942	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	Illiquid	Illiquid	28.00
943	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	Illiquid	Illiquid	28.00
944	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	Illiquid	Illiquid	28.00
945	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	Illiquid	Illiquid	28.00
946	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	Illiquid	Illiquid	28.00
947	IN000445C022	GS10APR2045C	0.00	10-Apr-45	Illiquid	Illiquid	28.00
948	IN000445C030	GS22APR2045C	-	22-Apr-45	Semi-Liquid	Semi-Liquid	21.00
949	IN000445C014	GS26APR2045C	0.00	26-Apr-45	Illiquid	Illiquid	28.00
950	IN000545C011	GS06MAY2045C	0.00	06-May-45	Semi-Liquid	Illiquid *	28.00
951	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	Illiquid	Illiquid	28.00
952	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	Illiquid	Illiquid	28.00
953	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	Illiquid	Illiquid	28.00
954	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	Illiquid	Illiquid	28.00
955	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	Illiquid	Illiquid	28.00
956	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	Illiquid	Illiquid	10.00
957	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	Illiquid	Illiquid	28.00
958	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	Illiquid	Illiquid	28.00
959	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	Illiquid	Illiquid	28.00
960	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	Illiquid	Illiquid	28.00
961	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	Illiquid	Illiquid	28.00
962	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	Illiquid	Illiquid	28.00
963	IN001045C037	GS22OCT2045C	-	22-Oct-45	Semi-Liquid	Semi-Liquid	21.00
964	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	Illiquid	Illiquid	28.00
965	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	Semi-Liquid	Illiquid *	28.00
966	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	Illiquid	Illiquid	28.00
967	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	Illiquid	Illiquid	28.00
968	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	Illiquid	Illiquid	28.00
969	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	Illiquid	Illiquid	28.00
970	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	Illiquid	Illiquid	28.00
971	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	Illiquid	Illiquid	28.00
972	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	Illiquid	Illiquid	28.00
973	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	Illiquid	Illiquid	28.00
974	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	Illiquid	Illiquid	28.00
975	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	Illiquid	Illiquid	28.00
976	IN000446C020	GS10APR2046C	0.00	10-Apr-46	Illiquid	Illiquid	28.00
977	IN000446C038	GS22APR2046C	-	22-Apr-46	Semi-Liquid	Semi-Liquid	21.00
978	IN000446C012	GS26APR2046C	0.00	26-Apr-46	Illiquid	Illiquid	28.00
979	IN000546C019	GS06MAY2046C	0.00	06-May-46	Semi-Liquid	Illiquid *	28.00
980	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	Illiquid	Illiquid	28.00
981	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	Illiquid	Illiquid	28.00
982	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	Illiquid	Illiquid	28.00
983	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	Illiquid	Illiquid	28.00
984	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	Illiquid	Illiquid	28.00
985	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	Illiquid	Illiquid	28.00
986	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	Illiquid	Illiquid	28.00
987	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	Illiquid	Illiquid	28.00
988	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	Illiquid	Illiquid	28.00
989	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	Illiquid	Illiquid	28.00
990	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	Semi-Liquid	Illiquid *	10.00
991	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	Illiquid	Illiquid	28.00
992	IN001046P011	7.06%GS10OCT2046P	0.00	10-Oct-46	Illiquid	Illiquid	28.00
993	IN001046C035	GS22OCT2046C	-	22-Oct-46	Semi-Liquid	Semi-Liquid	21.00
994	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	Illiquid	Illiquid	28.00
995	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	Semi-Liquid	Illiquid *	28.00
996	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	Illiquid	Illiquid	28.00
997	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	Illiquid	Illiquid	28.00
998	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	Illiquid	Illiquid	28.00
999	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	Illiquid	Illiquid	28.00
1000	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	Illiquid	Illiquid	28.00
1001	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	Illiquid	Illiquid	28.00
1002	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	Illiquid	Illiquid	28.00
1003	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	Illiquid	Illiquid	28.00
1004	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	Illiquid	Illiquid	28.00
1005	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	Illiquid	Illiquid	28.00
1006	IN000447C028	GS22APR2047C	-	22-Apr-47	Semi-Liquid	Semi-Liquid	21.00
1007	IN000447C010	GS26APR2047C	0.00	26-Apr-47	Illiquid	Illiquid	28.00
1008	IN000547C017	GS06MAY2047C	0.00	06-May-47	Semi-Liquid	Illiquid *	28.00
1009	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	Illiquid	Illiquid	28.00
1010	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	Illiquid	Illiquid	28.00
1011	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	Illiquid	Illiquid	28.00
1012	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	Illiquid	Illiquid	28.00
1013	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	Illiquid	Illiquid	28.00
1014	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	Illiquid	Illiquid	28.00
1015	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	Illiquid	Illiquid	28.00
1016	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	Illiquid	Illiquid	28.00
1017	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1018	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	Illiquid	Illiquid	28.00
1019	IN001047C025	GS22OCT2047C	-	22-Oct-47	Semi-Liquid	Semi-Liquid	21.00
1020	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	Illiquid	Illiquid	28.00
1021	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	Semi-Liquid	Illiquid *	28.00
1022	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	Illiquid	Illiquid	28.00
1023	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	Illiquid	Illiquid	28.00
1024	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	Illiquid	Illiquid	28.00
1025	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	Illiquid	Illiquid	28.00
1026	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	Illiquid	Illiquid	28.00
1027	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	Illiquid	Illiquid	28.00
1028	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	Illiquid	Illiquid	28.00
1029	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	Illiquid	Illiquid	28.00
1030	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	Illiquid	Illiquid	28.00
1031	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	Illiquid	Illiquid	28.00
1032	IN000448C026	GS22APR2048C	-	22-Apr-48	Semi-Liquid	Semi-Liquid	21.00
1033	IN000448C018	GS26APR2048C	0.00	26-Apr-48	Illiquid	Illiquid	28.00
1034	IN000548C015	GS06MAY2048C	0.00	06-May-48	Semi-Liquid	Illiquid *	28.00
1035	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	Illiquid	Illiquid	28.00
1036	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	Illiquid	Illiquid	28.00
1037	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	Illiquid	Illiquid	28.00
1038	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	Illiquid	Illiquid	28.00
1039	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	Illiquid	Illiquid	28.00
1040	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	Illiquid	Illiquid	28.00
1041	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	Illiquid	Illiquid	28.00
1042	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	Illiquid	Illiquid	28.00
1043	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	Illiquid	Illiquid	28.00
1044	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	Illiquid	Illiquid	28.00
1045	IN001048C023	GS22OCT2048C	-	22-Oct-48	Semi-Liquid	Semi-Liquid	21.00
1046	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	Illiquid	Illiquid	28.00
1047	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	Semi-Liquid	Illiquid *	28.00
1048	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	Illiquid	Illiquid	28.00
1049	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	Illiquid	Illiquid	28.00
1050	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	Illiquid	Illiquid	28.00
1051	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	Illiquid	Illiquid	28.00
1052	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	Illiquid	Illiquid	28.00
1053	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	Illiquid	Illiquid	28.00
1054	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	Illiquid	Illiquid	28.00
1055	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	Illiquid	Illiquid	28.00
1056	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	Illiquid	Illiquid	28.00
1057	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	Illiquid	Illiquid	28.00
1058	IN000449C024	GS22APR2049C	-	22-Apr-49	Semi-Liquid	Semi-Liquid	21.00
1059	IN000449C016	GS26APR2049C	0.00	26-Apr-49	Illiquid	Illiquid	28.00
1060	IN000549C013	GS06MAY2049C	0.00	06-May-49	Semi-Liquid	Illiquid *	28.00
1061	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	Illiquid	Illiquid	28.00
1062	IN0020190032	7.72% GS 2049	7.72	15-Jun-49	Illiquid	Illiquid	10.00
1063	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1064	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	Illiquid	Illiquid	28.00
1065	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	Illiquid	Illiquid	28.00
1066	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	Illiquid	Illiquid	28.00
1067	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	Illiquid	Illiquid	28.00
1068	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	Illiquid	Illiquid	28.00
1069	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	Illiquid	Illiquid	28.00
1070	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	Illiquid	Illiquid	28.00
1071	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	Illiquid	Illiquid	28.00
1072	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	Illiquid	Illiquid	28.00
1073	IN001049C021	GS22OCT2049C	-	22-Oct-49	Semi-Liquid	Semi-Liquid	21.00
1074	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	Illiquid	Illiquid	28.00
1075	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	Semi-Liquid	Illiquid *	28.00
1076	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	Illiquid	Illiquid	28.00
1077	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	Illiquid	Illiquid	28.00
1078	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	Illiquid	Illiquid	28.00
1079	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	Illiquid	Illiquid	28.00
1080	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	Illiquid	Illiquid	28.00
1081	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	Illiquid	Illiquid	28.00
1082	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	Illiquid	Illiquid	28.00
1083	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	Illiquid	Illiquid	28.00
1084	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	Illiquid	Illiquid	28.00
1085	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	Illiquid	Illiquid	28.00
1086	IN000450C022	GS22APR2050C	-	22-Apr-50	Semi-Liquid	Semi-Liquid	21.00
1087	IN000450C014	GS26APR2050C	0.00	26-Apr-50	Illiquid	Illiquid	28.00
1088	IN000550C011	GS06MAY2050C	0.00	06-May-50	Semi-Liquid	Illiquid *	28.00
1089	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	Illiquid	Illiquid	28.00
1090	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	Illiquid	Illiquid	28.00
1091	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	Illiquid	Illiquid	28.00
1092	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	Illiquid	Illiquid	28.00
1093	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	Illiquid	Illiquid	28.00
1094	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	Illiquid	Illiquid	28.00
1095	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	Illiquid	Illiquid	28.00
1096	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	Illiquid	Illiquid	28.00
1097	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1098	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	Semi-Liquid	Semi-Liquid	8.00
1099	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1100	IN000950P015	7.16%GS20SEP2050P	0.00	20-Sep-50	Illiquid	Illiquid	28.00
1101	IN001050C029	GS22OCT2050C	-	22-Oct-50	Semi-Liquid	Semi-Liquid	21.00
1102	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	Illiquid	Illiquid	28.00
1103	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	Semi-Liquid	Illiquid *	28.00
1104	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	Illiquid	Illiquid	28.00
1105	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	Illiquid	Illiquid	28.00
1106	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	Illiquid	Illiquid	28.00
1107	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	Semi-Liquid	Semi-Liquid	8.00
1108	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1109	IN001250P019	6.67%GS17DEC2050P	0.00	17-Dec-50	Illiquid	Illiquid	28.00
1110	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	Illiquid	Illiquid	28.00
1111	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	Illiquid	Illiquid	28.00
1112	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	Illiquid	Illiquid	28.00
1113	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	Illiquid	Illiquid	28.00
1114	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	Illiquid	Illiquid	28.00
1115	IN000451C020	GS22APR2051C	-	22-Apr-51	Semi-Liquid	Semi-Liquid	21.00
1116	IN000451C012	GS26APR2051C	0.00	26-Apr-51	Illiquid	Illiquid	28.00
1117	IN000551C019	GS06MAY2051C	0.00	06-May-51	Semi-Liquid	Illiquid *	28.00
1118	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	Illiquid	Illiquid	28.00
1119	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	Illiquid	Illiquid	28.00
1120	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	Illiquid	Illiquid	28.00
1121	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	Illiquid	Illiquid	28.00
1122	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	Illiquid	Illiquid	28.00
1123	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	Illiquid	Illiquid	28.00
1124	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	Illiquid	Illiquid	28.00
1125	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	Illiquid	Illiquid	28.00
1126	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	Illiquid	Illiquid	28.00
1127	IN001051C027	GS22OCT2051C	-	22-Oct-51	Semi-Liquid	Semi-Liquid	21.00
1128	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	Illiquid	Illiquid	28.00
1129	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	Semi-Liquid	Illiquid *	28.00
1130	IN0020160092	6.62% GS 2051	6.62	28-Nov-51	Semi-Liquid	Semi-Liquid	8.00
1131	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	Illiquid	Illiquid	28.00
1132	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	Semi-Liquid	Semi-Liquid	8.00
1133	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1134	IN001251P017	6.99%GS15DEC2051P	0.00	15-Dec-51	Illiquid	Illiquid	28.00
1135	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	Illiquid	Illiquid	28.00
1136	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	Illiquid	Illiquid	28.00
1137	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	Illiquid	Illiquid	28.00
1138	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	Illiquid	Illiquid	28.00
1139	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	Illiquid	Illiquid	28.00
1140	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	Illiquid	Illiquid	28.00
1141	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	Illiquid	Illiquid	28.00
1142	IN000452C028	GS22APR2052C	-	22-Apr-52	Semi-Liquid	Semi-Liquid	21.00
1143	IN000452C010	GS26APR2052C	0.00	26-Apr-52	Illiquid	Illiquid	28.00
1144	IN000552C017	GS06MAY2052C	0.00	06-May-52	Semi-Liquid	Illiquid *	28.00
1145	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	Illiquid	Illiquid	28.00
1146	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	Illiquid	Illiquid	28.00
1147	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	Illiquid	Illiquid	28.00
1148	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	Illiquid	Illiquid	28.00
1149	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	Illiquid	Illiquid	28.00
1150	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	Illiquid	Illiquid	28.00
1151	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	Semi-Liquid	Illiquid *	10.00
1152	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	Illiquid	Illiquid	28.00
1153	IN000952P011	7.36%GS12SEP2052P	0.00	12-Sep-52	Illiquid	Illiquid	28.00
1154	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	Illiquid	Illiquid	28.00
1155	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	Illiquid	Illiquid	28.00
1156	IN001052C025	GS22OCT2052C	-	22-Oct-52	Semi-Liquid	Semi-Liquid	21.00
1157	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	Illiquid	Illiquid	28.00
1158	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	Semi-Liquid	Illiquid *	28.00
1159	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	Illiquid	Illiquid	28.00
1160	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	Illiquid	Illiquid	28.00
1161	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	Illiquid	Illiquid	28.00
1162	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	Illiquid	Illiquid	28.00
1163	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	Illiquid	Illiquid	28.00
1164	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	Illiquid	Illiquid	28.00
1165	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	Illiquid	Illiquid	28.00
1166	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	Illiquid	Illiquid	28.00
1167	IN000453C026	GS22APR2053C	-	22-Apr-53	Semi-Liquid	Semi-Liquid	21.00
1168	IN000453C018	GS26APR2053C	0.00	26-Apr-53	Illiquid	Illiquid	28.00
1169	IN000553C015	GS06MAY2053C	0.00	06-May-53	Semi-Liquid	Illiquid *	28.00
1170	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	Illiquid	Illiquid	28.00
1171	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	Illiquid	Illiquid	28.00
1172	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	Illiquid	Illiquid	28.00
1173	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	Illiquid	Illiquid	28.00
1174	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	Liquid	Liquid	5.00
1175	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1176	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	Illiquid	Illiquid	28.00
1177	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	Illiquid	Illiquid	28.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1178	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	Illiquid	Illiquid	28.00
1179	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	Illiquid	Illiquid	28.00
1180	IN001053C023	GS22OCT2053C	-	22-Oct-53	Semi-Liquid	Semi-Liquid	21.00
1181	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	Illiquid	Illiquid	28.00
1182	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	Semi-Liquid	Illiquid *	28.00
1183	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	Illiquid	Illiquid	28.00
1184	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	Illiquid	Illiquid	28.00
1185	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	Illiquid	Illiquid	28.00
1186	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	Illiquid	Illiquid	28.00
1187	IN0020230176	7.37% GOI SGrB 2054	7.37	23-Jan-54	Illiquid	Illiquid	10.00
1188	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	Illiquid	Illiquid	28.00
1189	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	Illiquid	Illiquid	28.00
1190	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	Illiquid	Illiquid	28.00
1191	IN000454C024	GS22APR2054C	-	22-Apr-54	Semi-Liquid	Semi-Liquid	21.00
1192	IN000454C016	GS26APR2054C	0.00	26-Apr-54	Illiquid	Illiquid	14.00
1193	IN000554C013	GS06MAY2054C	0.00	06-May-54	Semi-Liquid	Illiquid *	14.00
1194	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	Illiquid	Illiquid	14.00
1195	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	Illiquid	Illiquid	14.00
1196	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	Illiquid	Illiquid	14.00
1197	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	Illiquid	Illiquid	14.00
1198	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	Illiquid	Illiquid	14.00
1199	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	Illiquid	Illiquid	14.00
1200	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	Illiquid	Illiquid	14.00
1201	IN001054C021	GS22OCT2054C	-	22-Oct-54	Semi-Liquid	Semi-Liquid	11.00
1202	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	Illiquid	Illiquid	14.00
1203	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	Semi-Liquid	Illiquid *	14.00
1204	IN001254C043	GS12DEC2054C	0.00	12-Dec-54	Illiquid	Illiquid	14.00
1205	IN001254C027	GS15DEC2054C	0.00	15-Dec-54	Illiquid	Illiquid	14.00
1206	IN001254C035	GS16DEC2054C	0.00	16-Dec-54	Illiquid	Illiquid	14.00
1207	IN001254C019	GS17DEC2054C	0.00	17-Dec-54	Illiquid	Illiquid	14.00
1208	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	Illiquid	Illiquid	14.00
1209	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	Illiquid	Illiquid	14.00
1210	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	Illiquid	Illiquid	14.00
1211	IN000455C021	GS22APR2055C	-	22-Apr-55	Semi-Liquid	Semi-Liquid	11.00
1212	IN000455C013	GS26APR2055C	0.00	26-Apr-55	Illiquid	Illiquid	14.00
1213	IN000555C010	GS06MAY2055C	0.00	06-May-55	Semi-Liquid	Illiquid *	14.00
1214	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	Illiquid	Illiquid	14.00
1215	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	Illiquid	Illiquid	14.00
1216	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	Illiquid	Illiquid	14.00
1217	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	Illiquid	Illiquid	14.00
1218	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	Illiquid	Illiquid	14.00
1219	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	Illiquid	Illiquid	14.00
1220	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	Illiquid	Illiquid	14.00
1221	IN001055C028	GS22OCT2055C	-	22-Oct-55	Semi-Liquid	Semi-Liquid	11.00
1222	IN0020150077	7.72% GS 2055	7.72	26-Oct-55	Illiquid	Illiquid	8.00
1223	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	Illiquid	Illiquid	14.00
1224	IN001055P012	7.72%GS26OCT2055P	0.00	26-Oct-55	Illiquid	Illiquid	14.00
1225	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	Semi-Liquid	Illiquid *	14.00
1226	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	Illiquid	Illiquid	14.00
1227	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	Illiquid	Illiquid	14.00
1228	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	Illiquid	Illiquid	14.00
1229	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	Illiquid	Illiquid	14.00
1230	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	Illiquid	Illiquid	14.00
1231	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	Illiquid	Illiquid	14.00
1232	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	Illiquid	Illiquid	14.00
1233	IN000456C011	GS22APR2056C	-	22-Apr-56	Semi-Liquid	Semi-Liquid	11.00
1234	IN000556C018	GS06MAY2056C	0.00	06-May-56	Semi-Liquid	Illiquid *	14.00
1235	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	Illiquid	Illiquid	14.00
1236	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	Illiquid	Illiquid	14.00
1237	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	Illiquid	Illiquid	14.00
1238	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	Illiquid	Illiquid	14.00
1239	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	Illiquid	Illiquid	14.00
1240	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	Illiquid	Illiquid	14.00
1241	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	Illiquid	Illiquid	14.00
1242	IN001056C018	GS22OCT2056C	-	22-Oct-56	Semi-Liquid	Semi-Liquid	11.00
1243	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	Semi-Liquid	Illiquid *	14.00
1244	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	Illiquid	Illiquid	14.00
1245	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	Illiquid	Illiquid	14.00
1246	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	Illiquid	Illiquid	14.00
1247	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	Illiquid	Illiquid	14.00
1248	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	Illiquid	Illiquid	14.00
1249	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	Illiquid	Illiquid	14.00
1250	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	Illiquid	Illiquid	14.00
1251	IN000457C019	GS22APR2057C	-	22-Apr-57	Semi-Liquid	Semi-Liquid	11.00
1252	IN000557C016	GS06MAY2057C	0.00	06-May-57	Semi-Liquid	Illiquid *	14.00
1253	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	Illiquid	Illiquid	14.00
1254	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	Illiquid	Illiquid	14.00
1255	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	Illiquid	Illiquid	14.00
1256	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	Illiquid	Illiquid	14.00
1257	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1258	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	Illiquid	Illiquid	14.00
1259	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	Illiquid	Illiquid	14.00
1260	IN001057C016	GS22OCT2057C	-	22-Oct-57	Semi-Liquid	Semi-Liquid	11.00
1261	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	Semi-Liquid	Illiquid *	14.00
1262	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	Illiquid	Illiquid	14.00
1263	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	Illiquid	Illiquid	14.00
1264	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	Illiquid	Illiquid	14.00
1265	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	Illiquid	Illiquid	14.00
1266	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	Illiquid	Illiquid	14.00
1267	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	Illiquid	Illiquid	14.00
1268	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	Illiquid	Illiquid	14.00
1269	IN000458C017	GS22APR2058C	-	22-Apr-58	Semi-Liquid	Semi-Liquid	11.00
1270	IN000558C014	GS06MAY2058C	0.00	06-May-58	Semi-Liquid	Illiquid *	14.00
1271	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	Illiquid	Illiquid	14.00
1272	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	Illiquid	Illiquid	14.00
1273	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	Illiquid	Illiquid	14.00
1274	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	Illiquid	Illiquid	14.00
1275	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	Illiquid	Illiquid	14.00
1276	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	Illiquid	Illiquid	14.00
1277	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	Illiquid	Illiquid	14.00
1278	IN001058C014	GS22OCT2058C	-	22-Oct-58	Semi-Liquid	Semi-Liquid	11.00
1279	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	Semi-Liquid	Illiquid *	14.00
1280	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	Illiquid	Illiquid	14.00
1281	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	Illiquid	Illiquid	14.00
1282	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	Illiquid	Illiquid	14.00
1283	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	Illiquid	Illiquid	14.00
1284	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	Illiquid	Illiquid	14.00
1285	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	Illiquid	Illiquid	14.00
1286	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	Illiquid	Illiquid	14.00
1287	IN000459C015	GS22APR2059C	-	22-Apr-59	Semi-Liquid	Semi-Liquid	11.00
1288	IN000559C012	GS06MAY2059C	0.00	06-May-59	Semi-Liquid	Illiquid *	14.00
1289	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	Illiquid	Illiquid	14.00
1290	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	Illiquid	Illiquid	14.00
1291	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	Illiquid	Illiquid	14.00
1292	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	Illiquid	Illiquid	8.00
1293	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	Illiquid	Illiquid	14.00
1294	IN000659P012	7.63%%GS17JUN2059P	0.00	17-Jun-59	Illiquid	Illiquid	14.00
1295	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	Illiquid	Illiquid	14.00
1296	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	Illiquid	Illiquid	14.00
1297	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	Illiquid	Illiquid	14.00
1298	IN001059C012	GS22OCT2059C	-	22-Oct-59	Semi-Liquid	Semi-Liquid	11.00
1299	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	Semi-Liquid	Illiquid *	14.00
1300	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	Illiquid	Illiquid	14.00
1301	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	Illiquid	Illiquid	14.00
1302	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	Illiquid	Illiquid	14.00
1303	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	Illiquid	Illiquid	14.00
1304	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	Illiquid	Illiquid	14.00
1305	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	Illiquid	Illiquid	14.00
1306	IN000460C013	GS22APR2060C	-	22-Apr-60	Semi-Liquid	Semi-Liquid	11.00
1307	IN000560C010	GS06MAY2060C	0.00	06-May-60	Semi-Liquid	Illiquid *	14.00
1308	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	Illiquid	Illiquid	14.00
1309	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	Illiquid	Illiquid	14.00
1310	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	Illiquid	Illiquid	14.00
1311	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	Illiquid	Illiquid	14.00
1312	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	Illiquid	Illiquid	8.00
1313	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	Illiquid	Illiquid	14.00
1314	IN000960P014	7.19%%GS15SEP2060P	0.00	15-Sep-60	Illiquid	Illiquid	14.00
1315	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	Illiquid	Illiquid	14.00
1316	IN001060C010	GS22OCT2060C	-	22-Oct-60	Semi-Liquid	Semi-Liquid	11.00
1317	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	Semi-Liquid	Illiquid *	14.00
1318	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	Illiquid	Illiquid	14.00
1319	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	Semi-Liquid	Illiquid *	8.00
1320	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	Illiquid	Illiquid	14.00
1321	IN001260P018	6.8%%GS15DEC2060P	0.00	15-Dec-60	Illiquid	Illiquid	14.00
1322	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	Illiquid	Illiquid	14.00
1323	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	Semi-Liquid	Illiquid *	8.00
1324	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	Illiquid	Illiquid	14.00
1325	IN000261P017	6.76%%GS22FEB2061P	0.00	22-Feb-61	Illiquid	Illiquid	14.00
1326	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	Illiquid	Illiquid	14.00
1327	IN000461C011	GS22APR2061C	-	22-Apr-61	Semi-Liquid	Semi-Liquid	11.00
1328	IN000561C018	GS06MAY2061C	0.00	06-May-61	Semi-Liquid	Illiquid *	14.00
1329	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	Illiquid	Illiquid	14.00
1330	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	Illiquid	Illiquid	14.00
1331	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	Illiquid	Illiquid	14.00
1332	IN001061C018	GS22OCT2061C	-	22-Oct-61	Semi-Liquid	Semi-Liquid	11.00
1333	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	Semi-Liquid	Illiquid *	14.00
1334	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	Illiquid	Illiquid	14.00
1335	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	Semi-Liquid	Illiquid *	8.00
1336	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	Illiquid	Illiquid	14.00
1337	IN001261P016	6.95%%GS16DEC2061P	0.00	16-Dec-61	Illiquid	Illiquid	14.00

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Liquidity Category (Current)	Liquidity Category (Revised)	Hair Cut Rate (%)
1338	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	Illiquid	Illiquid	14.00
1339	IN000462C019	GS22APR2062C	-	22-Apr-62	Semi-Liquid	Semi-Liquid	11.00
1340	IN000562C016	GS06MAY2062C	0.00	06-May-62	Semi-Liquid	Illiquid *	14.00
1341	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	Illiquid	Illiquid	14.00
1342	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	Semi-Liquid	Illiquid *	8.00
1343	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	Illiquid	Illiquid	14.00
1344	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	Illiquid	Illiquid	14.00
1345	IN001062C016	GS22OCT2062C	-	22-Oct-62	Semi-Liquid	Semi-Liquid	11.00
1346	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	Semi-Liquid	Illiquid *	14.00
1347	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	Illiquid	Illiquid	14.00
1348	IN000463C017	GS22APR2063C	-	22-Apr-63	Semi-Liquid	Semi-Liquid	11.00
1349	IN000563C014	GS06MAY2063C	0.00	06-May-63	Semi-Liquid	Illiquid *	14.00
1350	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	Liquid	Liquid	4.00
1351	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	Illiquid	Illiquid	14.00
1352	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	Illiquid	Illiquid	14.00
1353	IN001063C014	GS22OCT2063C	-	22-Oct-63	Semi-Liquid	Semi-Liquid	11.00
1354	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	Semi-Liquid	Illiquid *	14.00
1355	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	Liquid	Liquid	4.00
1356	IN000464P017	7.34%GS22APR2064P	-	22-Apr-64	Semi-Liquid	Semi-Liquid	11.00
1357	IN000464C015	GS22APR2064C	-	22-Apr-64	Semi-Liquid	Semi-Liquid	11.00
1358	IN000564C012	GS06MAY2064C	0.00	06-May-64	Semi-Liquid	Illiquid *	14.00
1359	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	Semi-Liquid	Illiquid *	14.00
1360	IN000565C019	GS06MAY2065C	0.00	06-May-65	Semi-Liquid	Illiquid *	14.00
1361	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	Semi-Liquid	Illiquid *	14.00
1362	IN000566C017	GS06MAY2066C	0.00	06-May-66	Semi-Liquid	Illiquid *	15.00
1363	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	Semi-Liquid	Illiquid *	15.00
1364	IN000567C015	GS06MAY2067C	0.00	06-May-67	Semi-Liquid	Illiquid *	16.00
1365	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	Semi-Liquid	Illiquid *	16.00
1366	IN000568C013	GS06MAY2068C	0.00	06-May-68	Semi-Liquid	Illiquid *	17.00
1367	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	Semi-Liquid	Illiquid *	17.00
1368	IN000569C011	GS06MAY2069C	0.00	06-May-69	Semi-Liquid	Illiquid *	17.00
1369	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	Semi-Liquid	Illiquid *	17.00
1370	IN000570C019	GS06MAY2070C	0.00	06-May-70	Semi-Liquid	Illiquid *	18.00
1371	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	Semi-Liquid	Illiquid *	18.00
1372	IN000571C017	GS06MAY2071C	0.00	06-May-71	Semi-Liquid	Illiquid *	18.00
1373	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	Semi-Liquid	Illiquid *	18.00
1374	IN000572C015	GS06MAY2072C	0.00	06-May-72	Semi-Liquid	Illiquid *	18.00
1375	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	Semi-Liquid	Illiquid *	18.00
1376	IN000573C013	GS06MAY2073C	0.00	06-May-73	Semi-Liquid	Illiquid *	19.00
1377	IN0020230127	7.46% GS 2073	7.46	06-Nov-73	Liquid	Liquid	4.00
1378	IN001173C011	GS06NOV2073C	0.00	06-Nov-73	Semi-Liquid	Illiquid *	20.00
1379	IN001173P013	7.46%GS06NOV2073P	0.00	06-Nov-73	Semi-Liquid	Illiquid *	20.00

* Change in Liquidity Category(becoming Illiquid) with effect from EOD of 24th May'24.

~ 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

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