



Notification

Default Fund (DF)

**Securities (SEC-DF) , Tri-party repo (TPR-DF) , Forex Settlement DF , Forex Forwards DF
& Rupee IRS Derivative DF (Mibor & Mifor)**

Eligible Securities for Contribution towards Default Fund & Haircut Rates

No. RMD/DF/ES&H/24/69

07-Jan-25

Further to our notification no. RMD/DF/ES&H/24/68 dated 06th Jan' 24, based on the monthly analysis there are changes in haircut rate of certain securities (marked with \$) to be effective from EOD of **08th-Jan-24**.

Please note that all **GOI Floating Rate Bonds hair cut** are adjusted twice towards the multiplicand.

For
Risk Management Department
CCIL

Encl : Complete list of eligible securities.

Note: Though the securities eligible for contribution towards default fund for each of the aforesaid segments are same, the contribution is to be made

Complete list of Eligible Securities

A. Government of India Treasury Bills & Cash Management Bills

Sr. No.	ISIN No.	Security Description	Coupon	Maturity Date	Hair Cut Rate (%)
1	IN002024X276	09/01/2025 MATURING 91 DTB	-	09-Jan-25	1.00
2	IN002024Y159	09/01/2025 MATURING 182 DTB	-	09-Jan-25	1.00
3	IN002023Z430	09/01/2025 MATURING 364 DTB	-	09-Jan-25	1.00
4	IN002024X284	16/01/2025 MATURING 91 DTB	-	16-Jan-25	1.00
5	IN002023Z448	16/01/2025 MATURING 364 DTB	-	16-Jan-25	1.00
6	IN002024Y167	17/01/2025 MATURING 182 DTB	-	17-Jan-25	1.00
7	IN002024X292	23/01/2025 MATURING 91 DTB	-	23-Jan-25	1.00
8	IN002024Y175	23/01/2025 MATURING 182 DTB	-	23-Jan-25	1.00
9	IN002023Z455	23/01/2025 MATURING 364 DTB	-	23-Jan-25	1.00
10	IN002024X300	30/01/2025 MATURING 91 DTB	-	30-Jan-25	1.00
11	IN002024Y183	30/01/2025 MATURING 182 DTB	-	30-Jan-25	1.00
12	IN002023Z463	30/01/2025 MATURING 364 DTB	-	30-Jan-25	1.00
13	IN002024X318	06/02/2025 MATURING 91 DTB	-	06-Feb-25	1.00
14	IN002024Y191	06/02/2025 MATURING 182 DTB	-	06-Feb-25	1.00
15	IN002023Z471	06/02/2025 MATURING 364 DTB	-	06-Feb-25	1.00
16	IN002024X326	13/02/2025 MATURING 91 DTB	-	13-Feb-25	1.00
17	IN002023Z489	13/02/2025 MATURING 364 DTB	-	13-Feb-25	1.00
18	IN002024Y209	14/02/2025 MATURING 182 DTB	-	14-Feb-25	1.00
19	IN002024Y217	20/02/2025 MATURING 182 DTB	-	20-Feb-25	1.00
20	IN002023Z505	20/02/2025 MATURING 364 DTB	-	20-Feb-25	1.00
21	IN002024X334	21/02/2025 MATURING 91 DTB	-	21-Feb-25	1.00
22	IN002024Y225	27/02/2025 MATURING 182 DTB	-	27-Feb-25	1.00
23	IN002024X342	27/02/2025 MATURING 91 DTB	-	27-Feb-25	1.00
24	IN002023Z513	27/02/2025 MATURING 364 DTB	-	27-Feb-25	1.00
25	IN002024X359	06/03/2025 MATURING 91 DTB	-	06-Mar-25	1.00
26	IN002024Y233	06/03/2025 MATURING 182 DTB	-	06-Mar-25	1.00
27	IN002023Z521	06/03/2025 MATURING 364 DTB	-	06-Mar-25	1.00
28	IN002024X367	13/03/2025 MATURING 91 DTB	-	13-Mar-25	1.00
29	IN002024Y241	13/03/2025 MATURING 182 DTB	-	13-Mar-25	1.00
30	IN002023Z539	13/03/2025 MATURING 364 DTB	-	13-Mar-25	1.00
31	IN002023Z547	20/03/2025 MATURING 364 DTB	-	20-Mar-25	1.00
32	IN002024X375	20/03/2025 MATURING 91 DTB	-	20-Mar-25	1.00
33	IN002023Z562	27/03/2025 MATURING 364 DTB	-	27-Mar-25	1.00
34	IN002024X383	28/03/2025 MATURING 91 DTB	-	28-Mar-25	1.00
35	IN002024Z016	03/04/2025 MATURING 364 DTB	-	03-Apr-25	1.00
36	IN002024X391	03/04/2025 MATURING 91 DTB	-	03-Apr-25	1.00
37	IN002024Y258	04/04/2025 MATURING 182 DTB	-	04-Apr-25	1.00
38	IN002024Y266	10/04/2025 MATURING 182 DTB	-	10-Apr-25	1.00
39	IN002024X409	10/04/2025 MATURING 91 DTB	-	10-Apr-25	1.00
40	IN002024Z024	11/04/2025 MATURING 364 DTB	-	11-Apr-25	1.00
41	IN002024Y274	17/04/2025 MATURING 182 DTB	-	17-Apr-25	1.00
42	IN002024Z032	18/04/2025 MATURING 364 DTB	-	18-Apr-25	1.00
43	IN002024Y282	24/04/2025 MATURING 182 DTB	-	24-Apr-25	1.00
44	IN002024Z040	24/04/2025 MATURING 364 DTB	-	24-Apr-25	1.00
45	IN002024Y290	01/05/2025 MATURING 182 DTB	-	01-May-25	1.00
46	IN002024Z057	02/05/2025 MATURING 364 DTB	-	02-May-25	1.00
47	IN002024Y308	08/05/2025 MATURING 182 DTB	-	08-May-25	1.00
48	IN002024Z065	08/05/2025 MATURING 364 DTB	-	08-May-25	1.00
49	IN002024Y316	15/05/2025 MATURING 182 DTB	-	15-May-25	1.00
50	IN002024Z073	15/05/2025 MATURING 364 DTB	-	15-May-25	1.00
51	IN002024Y324	23/05/2025 MATURING 182 DTB	-	23-May-25	1.00
52	IN002024Z081	23/05/2025 MATURING 364 DTB	-	23-May-25	1.00
53	IN002024Y332	29/05/2025 MATURING 182 DTB	-	29-May-25	1.00
54	IN002024Z099	29/05/2025 MATURING 364 DTB	-	29-May-25	1.00
55	IN002024Y340	05/06/2025 MATURING 182 DTB	-	05-Jun-25	1.00

56	IN002024Z107	05/06/2025 MATURING 364 DTB	-	05-Jun-25	1.00
57	IN002024Y357	12/06/2025 MATURING 182 DTB	-	12-Jun-25	1.00
58	IN002024Z115	12/06/2025 MATURING 364 DTB	-	12-Jun-25	1.00
59	IN002024Z123	19/06/2025 MATURING 364 DTB	-	19-Jun-25	1.00
60	IN002024Y365	19/06/2025 MATURING 182 DTB	-	19-Jun-25	1.00
61	IN002024Z131	26/06/2025 MATURING 364 DTB	-	26-Jun-25	1.00
62	IN002024Y373	27/06/2025 MATURING 182 DTB	-	27-Jun-25	1.00
63	IN002024Z149	03/07/2025 MATURING 364 DTB	-	03-Jul-25	1.00
64	IN002024Y381	03/07/2025 MATURING 182 DTB	-	03-Jul-25	1.00
65	IN002024Z156	10/07/2025 MATURING 364 DTB	-	10-Jul-25	1.00
66	IN002024Y399	10/07/2025 MATURING 182 DTB	-	10-Jul-25	1.00
67	IN002024Z164	18/07/2025 MATURING 364 DTB	-	18-Jul-25	1.00
68	IN002024Z172	24/07/2025 MATURING 364 DTB	-	24-Jul-25	1.00
69	IN002024Z180	31/07/2025 MATURING 364 DTB	-	31-Jul-25	1.00
70	IN002024Z198	07/08/2025 MATURING 364 DTB	-	07-Aug-25	1.00
71	IN002024Z206	15/08/2025 MATURING 364 DTB	-	15-Aug-25	1.00
72	IN002024Z214	21/08/2025 MATURING 364 DTB	-	21-Aug-25	1.00
73	IN002024Z222	28/08/2025 MATURING 364 DTB	-	28-Aug-25	1.00
74	IN002024Z230	04/09/2025 MATURING 364 DTB	-	04-Sep-25	1.00
75	IN002024Z248	11/09/2025 MATURING 364 DTB	-	11-Sep-25	1.00
76	IN002024Z255	03/10/2025 MATURING 364 DTB	-	03-Oct-25	1.00
77	IN002024Z263	09/10/2025 MATURING 364 DTB	-	09-Oct-25	1.00
78	IN002024Z271	16/10/2025 MATURING 364 DTB	-	16-Oct-25	1.00
79	IN002024Z289	23/10/2025 MATURING 364 DTB	-	23-Oct-25	1.00
80	IN002024Z297	30/10/2025 MATURING 364 DTB	-	30-Oct-25	1.00
81	IN002024Z305	06/11/2025 MATURING 364 DTB	-	06-Nov-25	1.00
82	IN002024Z313	13/11/2025 MATURING 364 DTB	-	13-Nov-25	1.00
83	IN002024Z321	21/11/2025 MATURING 364 DTB	-	21-Nov-25	1.00
84	IN002024Z339	27/11/2025 MATURING 364 DTB	-	27-Nov-25	1.00
85	IN002024Z347	04/12/2025 MATURING 364 DTB	-	04-Dec-25	1.00
86	IN002024Z354	11/12/2025 MATURING 364 DTB	-	11-Dec-25	1.00
87	IN002024Z362	18/12/2025 MATURING 364 DTB	-	18-Dec-25	1.00
88	IN002024Z370	26/12/2025 MATURING 364 DTB	-	26-Dec-25	1.00
89	IN002024Z388	01/01/2026 MATURING 364 DTB	-	01-Jan-26	1.00
90	IN002024Z396	08/01/2026 MATURING 364 DTB	-	08-Jan-26	1.00

B. Government of India Securities

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1	IN000125C020	GS09JAN2025C	0.00	09-Jan-25	1.00	1.00
2	IN0020220128	6.89% GS 2025	6.89	16-Jan-25	1.00	1.00
3	IN000225C036	GS05FEB2025C	0.00	05-Feb-25	1.00	1.00
4	IN000225C010	GS10FEB2025C	0.00	10-Feb-25	1.00	1.00
5	IN000225C028	GS22FEB2025C	0.00	22-Feb-25	1.00	1.00
6	IN000325C075	GS06MAR2025C	0.00	06-Mar-25	1.00	1.00
7	IN000325C018	GS09MAR2025C	0.00	09-Mar-25	1.00	1.00
8	IN000325C059	GS12MAR2025C	0.00	12-Mar-25	1.00	1.00
9	IN000325C026	GS15MAR2025C	0.00	15-Mar-25	1.00	1.00
10	IN000325C042	GS19MAR2025C	0.00	19-Mar-25	1.00	1.00
11	IN000325C034	GS20MAR2025C	0.00	20-Mar-25	1.00	1.00
12	IN000425C024	GS10APR2025C	0.00	10-Apr-25	1.00	1.00
13	IN000425C032	GS12APR2025C	0.00	12-Apr-25	1.00	1.00
14	IN000425C057	GS15APR2025C	0.00	15-Apr-25	1.00	1.00
15	IN000425C040	GS22APR2025C	0.00	22-Apr-25	1.00	1.00
16	IN000425C016	GS26APR2025C	0.00	26-Apr-25	1.00	1.00
17	IN000525C021	GS06MAY2025C	0.00	06-May-25	1.00	1.00
18	IN000525C013	GS10MAY2025C	0.00	10-May-25	1.00	1.00
19	IN0020150036	7.72% GS 2025	7.72	25-May-25	1.00	1.00
20	IN000525C039	GS25MAY2025C	0.00	25-May-25	1.00	1.00
21	IN000625C086	GS01JUN2025C	0.00	01-Jun-25	1.00	1.00
22	IN000625C011	GS07JUN2025C	0.00	07-Jun-25	1.00	1.00
23	IN000625C045	GS12JUN2025C	0.00	12-Jun-25	1.00	1.00
24	IN0020200112	5.22% GS 2025 \$	5.22	15-Jun-25	2.00	1.00
25	IN000625C052	GS15JUN2025C	0.00	15-Jun-25	1.00	1.00
26	IN000625C078	GS16JUN2025C	0.00	16-Jun-25	1.00	1.00
27	IN000625C037	GS17JUN2025C	0.00	17-Jun-25	1.00	1.00
28	IN000625C094	GS19JUN2025C	0.00	19-Jun-25	1.00	1.00
29	IN000625C060	GS23JUN2025C	0.00	23-Jun-25	1.00	1.00
30	IN000625C029	GS30JUN2025C	0.00	30-Jun-25	1.00	1.00
31	IN000725C019	GS02JUL2025C	0.00	02-Jul-25	1.00	1.00
32	IN000725C027	GS09JUL2025C	0.00	09-Jul-25	1.00	1.00
33	IN000825C033	GS05AUG2025C	0.00	05-Aug-25	1.00	1.00
34	IN000825C017	GS10AUG2025C	0.00	10-Aug-25	1.00	1.00
35	IN000825C025	GS22AUG2025C	0.00	22-Aug-25	1.00	1.00
36	IN000925C072	GS06SEP2025C	0.00	06-Sep-25	1.00	1.00
37	IN000925C015	GS09SEP2025C	0.00	09-Sep-25	1.00	1.00
38	IN000925C056	GS12SEP2025C	0.00	12-Sep-25	1.00	1.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
39	IN000925C023	GS15SEP2025C	0.00	15-Sep-25	1.00	1.00
40	IN000925C049	GS19SEP2025C	0.00	19-Sep-25	1.00	1.00
41	IN000925C031	GS20SEP2025C	0.00	20-Sep-25	1.00	1.00
42	IN0020120047	8.20% GOVT. STOCK 2025	8.20	24-Sep-25	2.00	2.00
43	IN0020030071	5.97% GOVT. STOCK 2025	5.97	25-Sep-25	2.00	2.00
44	IN001025C021	GS10OCT2025C	0.00	10-Oct-25	1.00	1.00
45	IN001025C039	GS12OCT2025C	0.00	12-Oct-25	1.00	1.00
46	IN001025C054	GS15OCT2025C	0.00	15-Oct-25	1.00	1.00
47	IN001025C047	GS22OCT2025C	0.00	22-Oct-25	1.00	1.00
48	IN001025C013	GS26OCT2025C	0.00	26-Oct-25	1.00	1.00
49	IN001125C029	GS06NOV2025C	0.00	06-Nov-25	1.00	1.00
50	IN0020200278	5.15% GS 2025	5.15	09-Nov-25	2.00	2.00
51	IN001125C011	GS10NOV2025C	0.00	10-Nov-25	1.00	1.00
52	IN001125C037	GS25NOV2025C	0.00	25-Nov-25	1.00	1.00
53	IN001225C084	GS01DEC2025C \$	0.00	01-Dec-25	3.00	1.00
54	IN001225C019	GS07DEC2025C \$	0.00	07-Dec-25	3.00	1.00
55	IN001225C043	GS12DEC2025C \$	0.00	12-Dec-25	3.00	1.00
56	IN001225C050	GS15DEC2025C \$	0.00	15-Dec-25	3.00	1.00
57	IN001225C076	GS16DEC2025C \$	0.00	16-Dec-25	3.00	1.00
58	IN001225C035	GS17DEC2025C \$	0.00	17-Dec-25	3.00	1.00
59	IN001225C092	GS19DEC2025C \$	0.00	19-Dec-25	3.00	1.00
60	IN001225C068	GS23DEC2025C \$	0.00	23-Dec-25	3.00	1.00
61	IN001225C027	GS31DEC2025C \$	0.00	31-Dec-25	3.00	1.00
62	IN000126C010	GS02JAN2026C	0.00	02-Jan-26	3.00	3.00
63	IN000126C028	GS09JAN2026C	0.00	09-Jan-26	3.00	3.00
64	IN0020150093	7.59% GS 2026 \$	7.59	11-Jan-26	4.00	3.00
65	IN000226C034	GS05FEB2026C	0.00	05-Feb-26	3.00	3.00
66	IN000226C018	GS10FEB2026C	0.00	10-Feb-26	3.00	3.00
67	IN000226C026	GS22FEB2026C	0.00	22-Feb-26	3.00	3.00
68	IN000326C073	GS06MAR2026C	0.00	06-Mar-26	3.00	3.00
69	IN000326C016	GS09MAR2026C	0.00	09-Mar-26	3.00	3.00
70	IN000326C057	GS12MAR2026C	0.00	12-Mar-26	3.00	3.00
71	IN000326C024	GS15MAR2026C	0.00	15-Mar-26	3.00	3.00
72	IN000326C040	GS19MAR2026C	0.00	19-Mar-26	3.00	3.00
73	IN000326C032	GS20MAR2026C	0.00	20-Mar-26	3.00	3.00
74	IN0020190016	7.27% GS 2026 \$	7.27	08-Apr-26	4.00	3.00
75	IN000426C022	GS10APR2026C	0.00	10-Apr-26	3.00	3.00
76	IN0020210012	5.63% GS 2026	5.63	12-Apr-26	3.00	3.00
77	IN000426P016	5.63%GS12APR2026P	0.00	12-Apr-26	3.00	3.00
78	IN000426C030	GS12APR2026C	0.00	12-Apr-26	3.00	3.00
79	IN000426C055	GS15APR2026C	0.00	15-Apr-26	3.00	3.00
80	IN0020230028	6.99% GS 2026	6.99	17-Apr-26	3.00	3.00
81	IN000426C048	GS22APR2026C	0.00	22-Apr-26	3.00	3.00
82	IN000426C014	GS26APR2026C	0.00	26-Apr-26	3.00	3.00
83	IN000526C029	GS06MAY2026C	0.00	06-May-26	3.00	3.00
84	IN000526C011	GS10MAY2026C	0.00	10-May-26	3.00	3.00
85	IN000526C037	GS25MAY2026C	0.00	25-May-26	3.00	3.00
86	IN000626C084	GS01JUN2026C	0.00	01-Jun-26	3.00	3.00
87	IN000626C019	GS07JUN2026C	0.00	07-Jun-26	3.00	3.00
88	IN000626C043	GS12JUN2026C	0.00	12-Jun-26	3.00	3.00
89	IN000626C050	GS15JUN2026C	0.00	15-Jun-26	3.00	3.00
90	IN000626C076	GS16JUN2026C	0.00	16-Jun-26	3.00	3.00
91	IN000626C035	GS17JUN2026C	0.00	17-Jun-26	3.00	3.00
92	IN000626C092	GS19JUN2026C	0.00	19-Jun-26	3.00	3.00
93	IN000626C068	GS23JUN2026C	0.00	23-Jun-26	3.00	3.00
94	IN000626C027	GS30JUN2026C	0.00	30-Jun-26	3.00	3.00
95	IN000726C017	GS02JUL2026C	0.00	02-Jul-26	3.00	3.00
96	IN0020120039	8.33% GOVT. STOCK 2026 \$	8.33	09-Jul-26	4.00	3.00
97	IN000726P019	8.33%GS09JUL2026P	0.00	09-Jul-26	3.00	3.00
98	IN000726C025	GS09JUL2026C	0.00	09-Jul-26	3.00	3.00
99	IN000826C031	GS05AUG2026C	0.00	05-Aug-26	3.00	3.00
100	IN000826C015	GS10AUG2026C	0.00	10-Aug-26	3.00	3.00
101	IN000826C023	GS22AUG2026C	0.00	22-Aug-26	3.00	3.00
102	IN0020160035	6.97% GS 2026 \$	6.97	06-Sep-26	4.00	3.00
103	IN000926C070	GS06SEP2026C	0.00	06-Sep-26	3.00	3.00
104	IN000926P015	6.97%GS06SEP2026P	0.00	06-Sep-26	3.00	3.00
105	IN000926C013	GS09SEP2026C	0.00	09-Sep-26	3.00	3.00
106	IN0020010081	10.18% GS 2026	10.18	11-Sep-26	4.00	4.00
107	IN000926C054	GS12SEP2026C	0.00	12-Sep-26	3.00	3.00
108	IN000926C021	GS15SEP2026C	0.00	15-Sep-26	3.00	3.00
109	IN000926C047	GS19SEP2026C	0.00	19-Sep-26	3.00	3.00
110	IN000926C039	GS20SEP2026C	0.00	20-Sep-26	3.00	3.00
111	IN001026C029	GS10OCT2026C	0.00	10-Oct-26	3.00	3.00
112	IN001026C045	GS15OCT2026C	0.00	15-Oct-26	3.00	3.00
113	IN001026C037	GS22OCT2026C	0.00	22-Oct-26	3.00	3.00
114	IN001026C011	GS26OCT2026C	0.00	26-Oct-26	3.00	3.00
115	IN0020230119	7.33% GS 2026	7.33	30-Oct-26	3.00	3.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
116	IN001126C027	GS06NOV2026C	0.00	06-Nov-26	3.00	3.00
117	IN001126C019	GS10NOV2026C	0.00	10-Nov-26	3.00	3.00
118	IN0020210186	5.74% GS 2026	5.74	15-Nov-26	3.00	3.00
119	IN0020140060	8.15% GS 2026 \$	8.15	24-Nov-26	3.00	4.00
120	IN001126C035	GS25NOV2026C	0.00	25-Nov-26	3.00	3.00
121	IN001226C082	GS01DEC2026C	0.00	01-Dec-26	3.00	3.00
122	IN001226C017	GS07DEC2026C	0.00	07-Dec-26	3.00	3.00
123	IN001226C041	GS12DEC2026C	0.00	12-Dec-26	3.00	3.00
124	IN001226C058	GS15DEC2026C	0.00	15-Dec-26	3.00	3.00
125	IN001226C074	GS16DEC2026C	0.00	16-Dec-26	3.00	3.00
126	IN001226C033	GS17DEC2026C	0.00	17-Dec-26	3.00	3.00
127	IN001226C090	GS19DEC2026C	0.00	19-Dec-26	3.00	3.00
128	IN001226C066	GS23DEC2026C	0.00	23-Dec-26	3.00	3.00
129	IN001226C025	GS31DEC2026C	0.00	31-Dec-26	3.00	3.00
130	IN000127C018	GS02JAN2027C	0.00	02-Jan-27	3.00	3.00
131	IN000227C032	GS05FEB2027C	0.00	05-Feb-27	3.00	3.00
132	IN000227C016	GS10FEB2027C	0.00	10-Feb-27	3.00	3.00
133	IN0020060078	8.24% GOVT.STOCK 2027	8.24	15-Feb-27	4.00	4.00
134	IN000227C024	GS22FEB2027C	0.00	22-Feb-27	3.00	3.00
135	IN000327C014	GS09MAR2027C	0.00	09-Mar-27	3.00	3.00
136	IN000327C055	GS12MAR2027C	0.00	12-Mar-27	3.00	3.00
137	IN000327C022	GS15MAR2027C	0.00	15-Mar-27	3.00	3.00
138	IN000327C048	GS19MAR2027C	0.00	19-Mar-27	3.00	3.00
139	IN000327C030	GS20MAR2027C	0.00	20-Mar-27	3.00	3.00
140	IN000427C020	GS10APR2027C	0.00	10-Apr-27	3.00	3.00
141	IN000427C046	GS15APR2027C	0.00	15-Apr-27	3.00	3.00
142	IN000427C038	GS22APR2027C	0.00	22-Apr-27	3.00	3.00
143	IN000427C012	GS26APR2027C	0.00	26-Apr-27	3.00	3.00
144	IN000527C027	GS06MAY2027C	0.00	06-May-27	3.00	3.00
145	IN000527C019	GS10MAY2027C	0.00	10-May-27	3.00	3.00
146	IN0020170026	6.79% GS 2027 \$	6.79	15-May-27	4.00	3.00
147	IN000527C035	GS25MAY2027C	0.00	25-May-27	3.00	3.00
148	IN0020240043	7.02% GS 2027	7.02	27-May-27	3.00	3.00
149	IN000627C082	GS01JUN2027C	0.00	01-Jun-27	3.00	3.00
150	IN000627C017	GS07JUN2027C	0.00	07-Jun-27	3.00	3.00
151	IN000627C041	GS12JUN2027C	0.00	12-Jun-27	3.00	3.00
152	IN000627C058	GS15JUN2027C	0.00	15-Jun-27	3.00	3.00
153	IN000627C074	GS16JUN2027C	0.00	16-Jun-27	3.00	3.00
154	IN000627C033	GS17JUN2027C	0.00	17-Jun-27	3.00	3.00
155	IN000627C090	GS19JUN2027C	0.00	19-Jun-27	3.00	3.00
156	IN0020220037	7.38% GS 2027	7.38	20-Jun-27	2.00	2.00
157	IN000627C066	GS23JUN2027C	0.00	23-Jun-27	3.00	3.00
158	IN000627C025	GS30JUN2027C	0.00	30-Jun-27	3.00	3.00
159	IN000727C015	GS02JUL2027C	0.00	02-Jul-27	3.00	3.00
160	IN0020070036	8.28% GOVT.STOCK 2027	8.28	02-Aug-27	4.00	4.00
161	IN000827C039	GS05AUG2027C	0.00	05-Aug-27	3.00	3.00
162	IN000827C013	GS10AUG2027C	0.00	10-Aug-27	3.00	3.00
163	IN000827C021	GS22AUG2027C	0.00	22-Aug-27	3.00	3.00
164	IN000927C011	GS09SEP2027C	0.00	09-Sep-27	3.00	3.00
165	IN000927C052	GS12SEP2027C	0.00	12-Sep-27	3.00	3.00
166	IN000927C029	GS15SEP2027C	0.00	15-Sep-27	3.00	3.00
167	IN000927C045	GS19SEP2027C	0.00	19-Sep-27	3.00	3.00
168	IN000927C037	GS20SEP2027C	0.00	20-Sep-27	3.00	3.00
169	IN0020070069	8.28% GOVT.STOCK 2027	8.28	21-Sep-27	4.00	4.00
170	IN001027C027	GS10OCT2027C	0.00	10-Oct-27	3.00	3.00
171	IN001027C043	GS15OCT2027C	0.00	15-Oct-27	3.00	3.00
172	IN001027C035	GS22OCT2027C	0.00	22-Oct-27	3.00	3.00
173	IN001027C019	GS26OCT2027C	0.00	26-Oct-27	3.00	3.00
174	IN001127C025	GS06NOV2027C	0.00	06-Nov-27	3.00	3.00
175	IN001127C017	GS10NOV2027C	0.00	10-Nov-27	3.00	3.00
176	IN001127C033	GS25NOV2027C	0.00	25-Nov-27	3.00	3.00
177	IN001227C080	GS01DEC2027C \$	0.00	01-Dec-27	4.00	3.00
178	IN001227C015	GS07DEC2027C \$	0.00	07-Dec-27	4.00	3.00
179	IN0020240167	6.64% GS 2027	6.64	09-Dec-27	3.00	3.00
180	IN001227C049	GS12DEC2027C \$	0.00	12-Dec-27	4.00	3.00
181	IN001227C056	GS15DEC2027C \$	0.00	15-Dec-27	4.00	3.00
182	IN001227C072	GS16DEC2027C \$	0.00	16-Dec-27	4.00	3.00
183	IN001227C031	GS17DEC2027C \$	0.00	17-Dec-27	4.00	3.00
184	IN001227C098	GS19DEC2027C \$	0.00	19-Dec-27	4.00	3.00
185	IN001227C064	GS23DEC2027C \$	0.00	23-Dec-27	4.00	3.00
186	IN001227C023	GS31DEC2027C \$	0.00	31-Dec-27	4.00	3.00
187	IN000128C016	GS02JAN2028C	0.00	02-Jan-28	4.00	4.00
188	IN0020170174	7.17% GS 2028	7.17	08-Jan-28	4.00	4.00
189	IN0020220136	7.10% GOI SGrB 2028	7.10	27-Jan-28	5.00	5.00
190	IN000228C030	GS05FEB2028C	0.00	05-Feb-28	4.00	4.00
191	IN000228C014	GS10FEB2028C	0.00	10-Feb-28	4.00	4.00
192	IN000228C022	GS22FEB2028C	0.00	22-Feb-28	4.00	4.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
193	IN000328C012	GS09MAR2028C	0.00	09-Mar-28	4.00	4.00
194	IN000328C053	GS12MAR2028C	0.00	12-Mar-28	4.00	4.00
195	IN000328C020	GS15MAR2028C	0.00	15-Mar-28	4.00	4.00
196	IN000328C046	GS19MAR2028C	0.00	19-Mar-28	4.00	4.00
197	IN000328C038	GS20MAR2028C	0.00	20-Mar-28	4.00	4.00
198	IN0020020247	6.01% GOVT. STOCK 2028	6.01	25-Mar-28	5.00	5.00
199	IN0020230010	7.06% GS 2028	7.06	10-Apr-28	3.00	3.00
200	IN000428C028	GS10APR2028C	0.00	10-Apr-28	4.00	4.00
201	IN000428P012	7.06%GS10APR2028P	0.00	10-Apr-28	4.00	4.00
202	IN000428C044	GS15APR2028C	0.00	15-Apr-28	4.00	4.00
203	IN000428C036	GS22APR2028C	0.00	22-Apr-28	4.00	4.00
204	IN000428C010	GS26APR2028C	0.00	26-Apr-28	4.00	4.00
205	IN000528C025	GS06MAY2028C	0.00	06-May-28	4.00	4.00
206	IN000528C017	GS10MAY2028C	0.00	10-May-28	4.00	4.00
207	IN000528C033	GS25MAY2028C	0.00	25-May-28	4.00	4.00
208	IN000628C080	GS01JUN2028C	0.00	01-Jun-28	4.00	4.00
209	IN0020140011	8.60% GS 2028	8.60	02-Jun-28	5.00	5.00
210	IN0020030022	6.13% GOVT. STOCK 2028	6.13	04-Jun-28	5.00	5.00
211	IN000628C015	GS07JUN2028C	0.00	07-Jun-28	4.00	4.00
212	IN000628C049	GS12JUN2028C	0.00	12-Jun-28	4.00	4.00
213	IN000628C056	GS15JUN2028C	0.00	15-Jun-28	4.00	4.00
214	IN000628C072	GS16JUN2028C	0.00	16-Jun-28	4.00	4.00
215	IN000628C031	GS17JUN2028C	0.00	17-Jun-28	4.00	4.00
216	IN000628C098	GS19JUN2028C	0.00	19-Jun-28	4.00	4.00
217	IN000628C064	GS23JUN2028C	0.00	23-Jun-28	4.00	4.00
218	IN000628C023	GS30JUN2028C	0.00	30-Jun-28	4.00	4.00
219	IN000728C013	GS02JUL2028C	0.00	02-Jul-28	4.00	4.00
220	IN000828C037	GS05AUG2028C	0.00	05-Aug-28	4.00	4.00
221	IN000828C011	GS10AUG2028C	0.00	10-Aug-28	4.00	4.00
222	IN000828C029	GS22AUG2028C	0.00	22-Aug-28	4.00	4.00
223	IN000928C019	GS09SEP2028C	0.00	09-Sep-28	4.00	4.00
224	IN000928C050	GS12SEP2028C	0.00	12-Sep-28	4.00	4.00
225	IN000928C027	GS15SEP2028C	0.00	15-Sep-28	4.00	4.00
226	IN000928C043	GS19SEP2028C	0.00	19-Sep-28	4.00	4.00
227	IN000928C035	GS20SEP2028C	0.00	20-Sep-28	4.00	4.00
228	IN0020210160	GOI FLOATING RATE BOND 2028	6.66	04-Oct-28	7.00	7.00
229	IN001028C025	GS10OCT2028C	0.00	10-Oct-28	4.00	4.00
230	IN001028C041	GS15OCT2028C	0.00	15-Oct-28	4.00	4.00
231	IN001028C033	GS22OCT2028C	0.00	22-Oct-28	4.00	4.00
232	IN0020230101	7.37% GS 2028	7.37	23-Oct-28	3.00	3.00
233	IN001028C017	GS26OCT2028C	0.00	26-Oct-28	4.00	4.00
234	IN001128C023	GS06NOV2028C	0.00	06-Nov-28	4.00	4.00
235	IN001128C015	GS10NOV2028C	0.00	10-Nov-28	4.00	4.00
236	IN0020230143	7.25% GOI SGRB 2028	7.25	13-Nov-28	5.00	5.00
237	IN001128C031	GS25NOV2028C	0.00	25-Nov-28	4.00	4.00
238	IN001228C088	GS01DEC2028C	0.00	01-Dec-28	4.00	4.00
239	IN001228C013	GS07DEC2028C	0.00	07-Dec-28	4.00	4.00
240	IN001228C047	GS12DEC2028C	0.00	12-Dec-28	4.00	4.00
241	IN001228C054	GS15DEC2028C	0.00	15-Dec-28	4.00	4.00
242	IN001228C070	GS16DEC2028C	0.00	16-Dec-28	4.00	4.00
243	IN001228C039	GS17DEC2028C	0.00	17-Dec-28	4.00	4.00
244	IN001228C096	GS19DEC2028C	0.00	19-Dec-28	4.00	4.00
245	IN001228C062	GS23DEC2028C	0.00	23-Dec-28	4.00	4.00
246	IN001228C021	GS31DEC2028C	0.00	31-Dec-28	4.00	4.00
247	IN000129C014	GS02JAN2029C	0.00	02-Jan-29	4.00	4.00
248	IN0020180454	7.26% GS 2029 \$	7.26	14-Jan-29	4.00	3.00
249	IN000229C038	GS05FEB2029C	0.00	05-Feb-29	4.00	4.00
250	IN000229C012	GS10FEB2029C	0.00	10-Feb-29	4.00	4.00
251	IN000229C020	GS22FEB2029C	0.00	22-Feb-29	4.00	4.00
252	IN000329C010	GS09MAR2029C	0.00	09-Mar-29	4.00	4.00
253	IN000329C051	GS12MAR2029C	0.00	12-Mar-29	4.00	4.00
254	IN000329C028	GS15MAR2029C	0.00	15-Mar-29	4.00	4.00
255	IN000329C044	GS19MAR2029C	0.00	19-Mar-29	4.00	4.00
256	IN0020150069	7.59% GS 2029	7.59	20-Mar-29	4.00	4.00
257	IN000329C036	GS20MAR2029C	0.00	20-Mar-29	4.00	4.00
258	IN000429C026	GS10APR2029C	0.00	10-Apr-29	4.00	4.00
259	IN000429C042	GS15APR2029C	0.00	15-Apr-29	4.00	4.00
260	IN0020220011	7.10% GS 2029	7.10	18-Apr-29	3.00	3.00
261	IN000429C034	GS22APR2029C	0.00	22-Apr-29	4.00	4.00
262	IN000429C018	GS26APR2029C	0.00	26-Apr-29	4.00	4.00
263	IN000529C023	GS06MAY2029C	0.00	06-May-29	4.00	4.00
264	IN000529C015	GS10MAY2029C	0.00	10-May-29	4.00	4.00
265	IN000529C031	GS25MAY2029C	0.00	25-May-29	4.00	4.00
266	IN000629C088	GS01JUN2029C	0.00	01-Jun-29	4.00	4.00
267	IN0020240050	7.04% GS 2029	7.04	03-Jun-29	3.00	3.00
268	IN000629C013	GS07JUN2029C	0.00	07-Jun-29	4.00	4.00
269	IN000629C047	GS12JUN2029C	0.00	12-Jun-29	4.00	4.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
270	IN000629C054	GS15JUN2029C	0.00	15-Jun-29	4.00	4.00
271	IN000629C070	GS16JUN2029C	0.00	16-Jun-29	4.00	4.00
272	IN000629C039	GS17JUN2029C	0.00	17-Jun-29	4.00	4.00
273	IN000629C096	GS19JUN2029C	0.00	19-Jun-29	4.00	4.00
274	IN000629C062	GS23JUN2029C	0.00	23-Jun-29	4.00	4.00
275	IN000629C021	GS30JUN2029C	0.00	30-Jun-29	4.00	4.00
276	IN000729C011	GS02JUL2029C	0.00	02-Jul-29	4.00	4.00
277	IN000829C035	GS05AUG2029C	0.00	05-Aug-29	4.00	4.00
278	IN000829C019	GS10AUG2029C	0.00	10-Aug-29	4.00	4.00
279	IN000829C027	GS22AUG2029C	0.00	22-Aug-29	4.00	4.00
280	IN000929C017	GS09SEP2029C	0.00	09-Sep-29	4.00	4.00
281	IN000929C058	GS12SEP2029C	0.00	12-Sep-29	4.00	4.00
282	IN000929C025	GS15SEP2029C	0.00	15-Sep-29	4.00	4.00
283	IN000929C041	GS19SEP2029C	0.00	19-Sep-29	4.00	4.00
284	IN000929C033	GS20SEP2029C	0.00	20-Sep-29	4.00	4.00
285	IN0020190362	6.45% GS 2029 \$	6.45	07-Oct-29	4.00	5.00
286	IN001029C023	GS10OCT2029C	0.00	10-Oct-29	4.00	4.00
287	IN001029C049	GS15OCT2029C	0.00	15-Oct-29	4.00	4.00
288	IN001029C031	GS22OCT2029C	0.00	22-Oct-29	4.00	4.00
289	IN001029C015	GS26OCT2029C	0.00	26-Oct-29	4.00	4.00
290	IN001129C021	GS06NOV2029C	0.00	06-Nov-29	4.00	4.00
291	IN001129C013	GS10NOV2029C	0.00	10-Nov-29	4.00	4.00
292	IN001129C039	GS25NOV2029C	0.00	25-Nov-29	4.00	4.00
293	IN001229C086	GS01DEC2029C \$	0.00	01-Dec-29	7.00	4.00
294	IN001229C011	GS07DEC2029C \$	0.00	07-Dec-29	7.00	4.00
295	IN001229C045	GS12DEC2029C \$	0.00	12-Dec-29	7.00	4.00
296	IN001229C052	GS15DEC2029C \$	0.00	15-Dec-29	7.00	4.00
297	IN001229C078	GS16DEC2029C \$	0.00	16-Dec-29	7.00	4.00
298	IN001229C037	GS17DEC2029C \$	0.00	17-Dec-29	7.00	4.00
299	IN001229C094	GS19DEC2029C \$	0.00	19-Dec-29	7.00	4.00
300	IN0020240183	6.75% GS 2029	6.75	23-Dec-29	3.00	3.00
301	IN001229C060	GS23DEC2029C \$	0.00	23-Dec-29	7.00	4.00
302	IN0020160118	6.79% GS 2029 \$	6.79	26-Dec-29	5.00	4.00
303	IN001229C029	GS31DEC2029C	0.00	31-Dec-29	7.00	7.00
304	IN000130C012	GS02JAN2030C	0.00	02-Jan-30	7.00	7.00
305	IN000230C036	GS05FEB2030C	0.00	05-Feb-30	7.00	7.00
306	IN000230C010	GS10FEB2030C	0.00	10-Feb-30	7.00	7.00
307	IN000230C028	GS22FEB2030C	0.00	22-Feb-30	7.00	7.00
308	IN000330C018	GS09MAR2030C	0.00	09-Mar-30	7.00	7.00
309	IN000330C059	GS12MAR2030C	0.00	12-Mar-30	7.00	7.00
310	IN000330C026	GS15MAR2030C	0.00	15-Mar-30	7.00	7.00
311	IN0020150028	7.88% GS 2030	7.88	19-Mar-30	6.00	6.00
312	IN000330C042	GS19MAR2030C	0.00	19-Mar-30	7.00	7.00
313	IN000330C034	GS20MAR2030C	0.00	20-Mar-30	7.00	7.00
314	IN000430C024	GS10APR2030C	0.00	10-Apr-30	7.00	7.00
315	IN000430C040	GS15APR2030C	0.00	15-Apr-30	7.00	7.00
316	IN0020230036	7.17% GS 2030	7.17	17-Apr-30	3.00	3.00
317	IN000430C032	GS22APR2030C	0.00	22-Apr-30	7.00	7.00
318	IN000430C016	GS26APR2030C	0.00	26-Apr-30	7.00	7.00
319	IN000530C021	GS06MAY2030C	0.00	06-May-30	7.00	7.00
320	IN0020160019	7.61% GS 2030	7.61	09-May-30	6.00	6.00
321	IN000530C013	GS10MAY2030C	0.00	10-May-30	7.00	7.00
322	IN0020200070	5.79% GS 2030 \$	5.79	11-May-30	5.00	6.00
323	IN000530C039	GS25MAY2030C	0.00	25-May-30	7.00	7.00
324	IN000630C086	GS01JUN2030C	0.00	01-Jun-30	7.00	7.00
325	IN000630C011	GS07JUN2030C	0.00	07-Jun-30	7.00	7.00
326	IN000630C045	GS12JUN2030C	0.00	12-Jun-30	7.00	7.00
327	IN000630C052	GS15JUN2030C	0.00	15-Jun-30	7.00	7.00
328	IN000630C078	GS16JUN2030C	0.00	16-Jun-30	7.00	7.00
329	IN000630C037	GS17JUN2030C	0.00	17-Jun-30	7.00	7.00
330	IN000630C094	GS19JUN2030C	0.00	19-Jun-30	7.00	7.00
331	IN000630C060	GS23JUN2030C	0.00	23-Jun-30	7.00	7.00
332	IN000630C029	GS30JUN2030C	0.00	30-Jun-30	7.00	7.00
333	IN000730C019	GS02JUL2030C	0.00	02-Jul-30	7.00	7.00
334	IN0020200153	5.77% GS 2030	5.77	03-Aug-30	5.00	5.00
335	IN000830C033	GS05AUG2030C	0.00	05-Aug-30	7.00	7.00
336	IN000830C017	GS10AUG2030C	0.00	10-Aug-30	7.00	7.00
337	IN000830C025	GS22AUG2030C	0.00	22-Aug-30	7.00	7.00
338	IN000930C015	GS09SEP2030C	0.00	09-Sep-30	7.00	7.00
339	IN000930C056	GS12SEP2030C	0.00	12-Sep-30	7.00	7.00
340	IN000930C023	GS15SEP2030C	0.00	15-Sep-30	7.00	7.00
341	IN000930C049	GS19SEP2030C	0.00	19-Sep-30	7.00	7.00
342	IN000930C031	GS20SEP2030C	0.00	20-Sep-30	7.00	7.00
343	IN0020130053	9.20% GOVT. STOCK 2030	9.20	30-Sep-30	6.00	6.00
344	IN001030C021	GS10OCT2030C	0.00	10-Oct-30	7.00	7.00
345	IN001030C047	GS15OCT2030C	0.00	15-Oct-30	7.00	7.00
346	IN001030C039	GS22OCT2030C	0.00	22-Oct-30	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
347	IN001030C013	GS26OCT2030C	0.00	26-Oct-30	7.00	7.00
348	IN001130C029	GS06NOV2030C	0.00	06-Nov-30	7.00	7.00
349	IN001130C011	GS10NOV2030C	0.00	10-Nov-30	7.00	7.00
350	IN0020230135	7.32% GS 2030	7.32	13-Nov-30	3.00	3.00
351	IN001130C037	GS25NOV2030C	0.00	25-Nov-30	7.00	7.00
352	IN0020200294	5.85% GS 2030 \$	5.85	01-Dec-30	5.00	6.00
353	IN001230C084	GS01DEC2030C	0.00	01-Dec-30	7.00	7.00
354	IN0020110055	8.97% GOVT.STOCK 2030	8.97	05-Dec-30	5.00	5.00
355	IN001230C019	GS07DEC2030C	0.00	07-Dec-30	7.00	7.00
356	IN001230C043	GS12DEC2030C	0.00	12-Dec-30	7.00	7.00
357	IN001230C050	GS15DEC2030C	0.00	15-Dec-30	7.00	7.00
358	IN001230C076	GS16DEC2030C	0.00	16-Dec-30	7.00	7.00
359	IN001230C035	GS17DEC2030C	0.00	17-Dec-30	7.00	7.00
360	IN001230C092	GS19DEC2030C	0.00	19-Dec-30	7.00	7.00
361	IN001230C068	GS23DEC2030C	0.00	23-Dec-30	7.00	7.00
362	IN001230C027	GS31DEC2030C	0.00	31-Dec-30	7.00	7.00
363	IN000131C010	GS02JAN2031C	0.00	02-Jan-31	7.00	7.00
364	IN000231C034	GS05FEB2031C	0.00	05-Feb-31	7.00	7.00
365	IN000231C018	GS10FEB2031C	0.00	10-Feb-31	7.00	7.00
366	IN000231C026	GS22FEB2031C	0.00	22-Feb-31	7.00	7.00
367	IN000331C016	GS09MAR2031C	0.00	09-Mar-31	7.00	7.00
368	IN000331C057	GS12MAR2031C	0.00	12-Mar-31	7.00	7.00
369	IN000331C024	GS15MAR2031C	0.00	15-Mar-31	7.00	7.00
370	IN000331C040	GS19MAR2031C	0.00	19-Mar-31	7.00	7.00
371	IN000331C032	GS20MAR2031C	0.00	20-Mar-31	7.00	7.00
372	IN000431C022	GS10APR2031C	0.00	10-Apr-31	7.00	7.00
373	IN000431C048	GS15APR2031C	0.00	15-Apr-31	7.00	7.00
374	IN000431C030	GS22APR2031C	0.00	22-Apr-31	7.00	7.00
375	IN000431C014	GS26APR2031C	0.00	26-Apr-31	7.00	7.00
376	IN000531C029	GS06MAY2031C	0.00	06-May-31	7.00	7.00
377	IN000531C011	GS10MAY2031C	0.00	10-May-31	7.00	7.00
378	IN000531C037	GS25MAY2031C	0.00	25-May-31	7.00	7.00
379	IN000631C084	GS01JUN2031C	0.00	01-Jun-31	7.00	7.00
380	IN000631C019	GS07JUN2031C	0.00	07-Jun-31	7.00	7.00
381	IN000631C043	GS12JUN2031C	0.00	12-Jun-31	7.00	7.00
382	IN000631C050	GS15JUN2031C	0.00	15-Jun-31	7.00	7.00
383	IN000631C076	GS16JUN2031C	0.00	16-Jun-31	7.00	7.00
384	IN000631C035	GS17JUN2031C	0.00	17-Jun-31	7.00	7.00
385	IN0020240076	7.02% GS 2031	7.02	18-Jun-31	3.00	3.00
386	IN000631C092	GS19JUN2031C	0.00	19-Jun-31	7.00	7.00
387	IN000631C068	GS23JUN2031C	0.00	23-Jun-31	7.00	7.00
388	IN000631C027	GS30JUN2031C	0.00	30-Jun-31	7.00	7.00
389	IN000731C017	GS02JUL2031C	0.00	02-Jul-31	7.00	7.00
390	IN0020210095	6.10% GS 2031	6.10	12-Jul-31	5.00	5.00
391	IN000831C031	GS05AUG2031C	0.00	05-Aug-31	7.00	7.00
392	IN000831C015	GS10AUG2031C	0.00	10-Aug-31	7.00	7.00
393	IN000831C023	GS22AUG2031C	0.00	22-Aug-31	7.00	7.00
394	IN000931C013	GS09SEP2031C	0.00	09-Sep-31	7.00	7.00
395	IN000931C054	GS12SEP2031C	0.00	12-Sep-31	7.00	7.00
396	IN000931C021	GS15SEP2031C	0.00	15-Sep-31	7.00	7.00
397	IN0020170042	6.68% GS 2031 \$	6.68	17-Sep-31	6.00	5.00
398	IN000931C047	GS19SEP2031C	0.00	19-Sep-31	7.00	7.00
399	IN000931C039	GS20SEP2031C	0.00	20-Sep-31	7.00	7.00
400	IN001031C029	GS10OCT2031C	0.00	10-Oct-31	7.00	7.00
401	IN001031C045	GS15OCT2031C	0.00	15-Oct-31	7.00	7.00
402	IN001031C037	GS22OCT2031C	0.00	22-Oct-31	7.00	7.00
403	IN001031C011	GS26OCT2031C	0.00	26-Oct-31	7.00	7.00
404	IN001131C027	GS06NOV2031C	0.00	06-Nov-31	7.00	7.00
405	IN001131C019	GS10NOV2031C	0.00	10-Nov-31	7.00	7.00
406	IN001131C035	GS25NOV2031C	0.00	25-Nov-31	7.00	7.00
407	IN001231C082	GS01DEC2031C	0.00	01-Dec-31	7.00	7.00
408	IN0020180041	GOI FLOATING RATE BOND 2031	6.59	07-Dec-31	9.00	9.00
409	IN001231C017	GS07DEC2031C	0.00	07-Dec-31	7.00	7.00
410	IN001231C041	GS12DEC2031C	0.00	12-Dec-31	7.00	7.00
411	IN001231C058	GS15DEC2031C	0.00	15-Dec-31	7.00	7.00
412	IN001231C074	GS16DEC2031C	0.00	16-Dec-31	7.00	7.00
413	IN001231C033	GS17DEC2031C	0.00	17-Dec-31	7.00	7.00
414	IN001231C090	GS19DEC2031C	0.00	19-Dec-31	7.00	7.00
415	IN001231C066	GS23DEC2031C	0.00	23-Dec-31	7.00	7.00
416	IN0020240191	6.79% GS 2031	6.79	30-Dec-31	3.00	3.00
417	IN001231C025	GS31DEC2031C	0.00	31-Dec-31	7.00	7.00
418	IN000132C018	GS02JAN2032C	0.00	02-Jan-32	7.00	7.00
419	IN0020210244	6.54% GS 2032	6.54	17-Jan-32	3.00	3.00
420	IN000232C032	GS05FEB2032C	0.00	05-Feb-32	7.00	7.00
421	IN000232C016	GS10FEB2032C	0.00	10-Feb-32	7.00	7.00
422	IN0020060086	8.28% GOVT.STOCK 2032	8.28	15-Feb-32	6.00	6.00
423	IN000232C024	GS22FEB2032C	0.00	22-Feb-32	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
424	IN000332C014	GS09MAR2032C	0.00	09-Mar-32	7.00	7.00
425	IN000332C055	GS12MAR2032C	0.00	12-Mar-32	7.00	7.00
426	IN000332C022	GS15MAR2032C	0.00	15-Mar-32	7.00	7.00
427	IN000332C048	GS19MAR2032C	0.00	19-Mar-32	7.00	7.00
428	IN000332C030	GS20MAR2032C	0.00	20-Mar-32	7.00	7.00
429	IN000432C020	GS10APR2032C	0.00	10-Apr-32	7.00	7.00
430	IN000432C046	GS15APR2032C	0.00	15-Apr-32	7.00	7.00
431	IN000432C038	GS22APR2032C	0.00	22-Apr-32	7.00	7.00
432	IN000432C012	GS26APR2032C	0.00	26-Apr-32	7.00	7.00
433	IN000532C027	GS06MAY2032C	0.00	06-May-32	7.00	7.00
434	IN000532C019	GS10MAY2032C	0.00	10-May-32	7.00	7.00
435	IN000532C035	GS25MAY2032C	0.00	25-May-32	7.00	7.00
436	IN000632C082	GS01JUN2032C	0.00	01-Jun-32	7.00	7.00
437	IN000632C017	GS07JUN2032C	0.00	07-Jun-32	7.00	7.00
438	IN000632C041	GS12JUN2032C	0.00	12-Jun-32	7.00	7.00
439	IN000632C058	GS15JUN2032C	0.00	15-Jun-32	7.00	7.00
440	IN000632C074	GS16JUN2032C	0.00	16-Jun-32	7.00	7.00
441	IN000632C033	GS17JUN2032C	0.00	17-Jun-32	7.00	7.00
442	IN000632C090	GS19JUN2032C	0.00	19-Jun-32	7.00	7.00
443	IN000632C066	GS23JUN2032C	0.00	23-Jun-32	7.00	7.00
444	IN000632C025	GS30JUN2032C	0.00	30-Jun-32	7.00	7.00
445	IN000732C015	GS02JUL2032C	0.00	02-Jul-32	7.00	7.00
446	IN0020070044	8.32% GOVT.STOCK 2032	8.32	02-Aug-32	6.00	6.00
447	IN000832C039	GS05AUG2032C	0.00	05-Aug-32	7.00	7.00
448	IN000832C013	GS10AUG2032C	0.00	10-Aug-32	7.00	7.00
449	IN0020220060	7.26% GS 2032	7.26	22-Aug-32	3.00	3.00
450	IN000832C021	GS22AUG2032C	0.00	22-Aug-32	7.00	7.00
451	IN0020020106	7.95% G.S 2032	7.95	28-Aug-32	6.00	6.00
452	IN000932C011	GS09SEP2032C	0.00	09-Sep-32	7.00	7.00
453	IN000932C052	GS12SEP2032C	0.00	12-Sep-32	7.00	7.00
454	IN000932C029	GS15SEP2032C	0.00	15-Sep-32	7.00	7.00
455	IN000932C045	GS19SEP2032C	0.00	19-Sep-32	7.00	7.00
456	IN000932C037	GS20SEP2032C	0.00	20-Sep-32	7.00	7.00
457	IN0020070077	8.33% GOVT.STOCK 2032	8.33	21-Sep-32	6.00	6.00
458	IN001032C027	GS10OCT2032C	0.00	10-Oct-32	7.00	7.00
459	IN001032C043	GS15OCT2032C	0.00	15-Oct-32	7.00	7.00
460	IN001032C035	GS22OCT2032C	0.00	22-Oct-32	7.00	7.00
461	IN001032C019	GS26OCT2032C	0.00	26-Oct-32	7.00	7.00
462	IN001132C025	GS06NOV2032C	0.00	06-Nov-32	7.00	7.00
463	IN001132C017	GS10NOV2032C	0.00	10-Nov-32	7.00	7.00
464	IN001132C033	GS25NOV2032C	0.00	25-Nov-32	7.00	7.00
465	IN001232C080	GS01DEC2032C	0.00	01-Dec-32	7.00	7.00
466	IN001232C015	GS07DEC2032C	0.00	07-Dec-32	7.00	7.00
467	IN001232C049	GS12DEC2032C	0.00	12-Dec-32	7.00	7.00
468	IN001232C056	GS15DEC2032C	0.00	15-Dec-32	7.00	7.00
469	IN001232C072	GS16DEC2032C	0.00	16-Dec-32	7.00	7.00
470	IN001232C031	GS17DEC2032C	0.00	17-Dec-32	7.00	7.00
471	IN001232C098	GS19DEC2032C	0.00	19-Dec-32	7.00	7.00
472	IN001232C064	GS23DEC2032C	0.00	23-Dec-32	7.00	7.00
473	IN001232C023	GS31DEC2032C	0.00	31-Dec-32	7.00	7.00
474	IN000133C016	GS02JAN2033C	0.00	02-Jan-33	7.00	7.00
475	IN0020220144	7.29% GOI SGRB 2033	7.29	27-Jan-33	6.00	6.00
476	IN000233C030	GS05FEB2033C	0.00	05-Feb-33	7.00	7.00
477	IN0020220151	7.26% GS 2033	7.26	06-Feb-33	3.00	3.00
478	IN000233C014	GS10FEB2033C	0.00	10-Feb-33	7.00	7.00
479	IN000233C022	GS22FEB2033C	0.00	22-Feb-33	7.00	7.00
480	IN000333C012	GS09MAR2033C	0.00	09-Mar-33	7.00	7.00
481	IN000333C053	GS12MAR2033C	0.00	12-Mar-33	7.00	7.00
482	IN000333C020	GS15MAR2033C	0.00	15-Mar-33	7.00	7.00
483	IN000333C046	GS19MAR2033C	0.00	19-Mar-33	7.00	7.00
484	IN000333C038	GS20MAR2033C	0.00	20-Mar-33	7.00	7.00
485	IN000433C028	GS10APR2033C	0.00	10-Apr-33	7.00	7.00
486	IN000433C044	GS15APR2033C	0.00	15-Apr-33	7.00	7.00
487	IN000433C036	GS22APR2033C	0.00	22-Apr-33	7.00	7.00
488	IN000433C010	GS26APR2033C	0.00	26-Apr-33	7.00	7.00
489	IN000533C025	GS06MAY2033C	0.00	06-May-33	7.00	7.00
490	IN000533C017	GS10MAY2033C	0.00	10-May-33	7.00	7.00
491	IN000533C033	GS25MAY2033C	0.00	25-May-33	7.00	7.00
492	IN000633C080	GS01JUN2033C	0.00	01-Jun-33	7.00	7.00
493	IN000633C015	GS07JUN2033C	0.00	07-Jun-33	7.00	7.00
494	IN000633C049	GS12JUN2033C	0.00	12-Jun-33	7.00	7.00
495	IN000633C056	GS15JUN2033C	0.00	15-Jun-33	7.00	7.00
496	IN000633C072	GS16JUN2033C	0.00	16-Jun-33	7.00	7.00
497	IN0020190065	7.57% GS 2033 \$	7.57	17-Jun-33	5.00	6.00
498	IN000633C031	GS17JUN2033C	0.00	17-Jun-33	7.00	7.00
499	IN000633C098	GS19JUN2033C	0.00	19-Jun-33	7.00	7.00
500	IN000633C064	GS23JUN2033C	0.00	23-Jun-33	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
501	IN000633C023	GS30JUN2033C	0.00	30-Jun-33	7.00	7.00
502	IN000733C013	GS02JUL2033C	0.00	02-Jul-33	7.00	7.00
503	IN000833C037	GS05AUG2033C	0.00	05-Aug-33	7.00	7.00
504	IN000833C011	GS10AUG2033C	0.00	10-Aug-33	7.00	7.00
505	IN0020230085	7.18% GS 2033	7.18	14-Aug-33	3.00	3.00
506	IN000833C029	GS22AUG2033C	0.00	22-Aug-33	7.00	7.00
507	IN000933C019	GS09SEP2033C	0.00	09-Sep-33	7.00	7.00
508	IN000933C050	GS12SEP2033C	0.00	12-Sep-33	7.00	7.00
509	IN000933C027	GS15SEP2033C	0.00	15-Sep-33	7.00	7.00
510	IN000933C043	GS19SEP2033C	0.00	19-Sep-33	7.00	7.00
511	IN000933C035	GS20SEP2033C	0.00	20-Sep-33	7.00	7.00
512	IN0020200120	GOI FLOATING RATE BOND 2033 \$	6.71	22-Sep-33	6.00	9.00
513	IN001033C025	GS10OCT2033C	0.00	10-Oct-33	7.00	7.00
514	IN001033C041	GS15OCT2033C	0.00	15-Oct-33	7.00	7.00
515	IN001033C033	GS22OCT2033C	0.00	22-Oct-33	7.00	7.00
516	IN001033C017	GS26OCT2033C	0.00	26-Oct-33	7.00	7.00
517	IN001133C023	GS06NOV2033C	0.00	06-Nov-33	7.00	7.00
518	IN0020140052	8.24% GS 2033	8.24	10-Nov-33	6.00	6.00
519	IN001133C015	GS10NOV2033C	0.00	10-Nov-33	7.00	7.00
520	IN001133P017	8.24%GS10NOV2033P	0.00	10-Nov-33	7.00	7.00
521	IN001133C031	GS25NOV2033C	0.00	25-Nov-33	7.00	7.00
522	IN001233C088	GS01DEC2033C	0.00	01-Dec-33	7.00	7.00
523	IN0020160100	6.57% GS 2033	6.57	05-Dec-33	6.00	6.00
524	IN001233C013	GS07DEC2033C	0.00	07-Dec-33	7.00	7.00
525	IN0020230150	7.24% GOI SGrB 2033	7.24	11-Dec-33	6.00	6.00
526	IN001233C047	GS12DEC2033C	0.00	12-Dec-33	7.00	7.00
527	IN001233C054	GS15DEC2033C	0.00	15-Dec-33	7.00	7.00
528	IN001233C070	GS16DEC2033C	0.00	16-Dec-33	7.00	7.00
529	IN001233C039	GS17DEC2033C	0.00	17-Dec-33	7.00	7.00
530	IN001233C096	GS19DEC2033C	0.00	19-Dec-33	7.00	7.00
531	IN001233C062	GS23DEC2033C	0.00	23-Dec-33	7.00	7.00
532	IN001233C021	GS31DEC2033C	0.00	31-Dec-33	7.00	7.00
533	IN000134C014	GS02JAN2034C	0.00	02-Jan-34	7.00	7.00
534	IN000234C038	GS05FEB2034C	0.00	05-Feb-34	7.00	7.00
535	IN000234C012	GS10FEB2034C	0.00	10-Feb-34	7.00	7.00
536	IN000234C020	GS22FEB2034C	0.00	22-Feb-34	7.00	7.00
537	IN000334C010	GS09MAR2034C	0.00	09-Mar-34	7.00	7.00
538	IN000334C051	GS12MAR2034C	0.00	12-Mar-34	7.00	7.00
539	IN000334C028	GS15MAR2034C	0.00	15-Mar-34	7.00	7.00
540	IN000334C044	GS19MAR2034C	0.00	19-Mar-34	7.00	7.00
541	IN000334C036	GS20MAR2034C	0.00	20-Mar-34	7.00	7.00
542	IN0020240019	7.10% GS 2034	7.10	08-Apr-34	3.00	3.00
543	IN000434C026	GS10APR2034C	0.00	10-Apr-34	7.00	7.00
544	IN000434C042	GS15APR2034C	0.00	15-Apr-34	7.00	7.00
545	IN000434C034	GS22APR2034C	0.00	22-Apr-34	7.00	7.00
546	IN000434C018	GS26APR2034C	0.00	26-Apr-34	7.00	7.00
547	IN000534C015	GS06MAY2034C	0.00	06-May-34	7.00	7.00
548	IN000534C023	GS25MAY2034C	0.00	25-May-34	7.00	7.00
549	IN000634C088	GS01JUN2034C	0.00	01-Jun-34	7.00	7.00
550	IN000634C013	GS07JUN2034C	0.00	07-Jun-34	7.00	7.00
551	IN000634C047	GS12JUN2034C	0.00	12-Jun-34	7.00	7.00
552	IN000634C054	GS15JUN2034C	0.00	15-Jun-34	7.00	7.00
553	IN000634C070	GS16JUN2034C	0.00	16-Jun-34	7.00	7.00
554	IN000634C039	GS17JUN2034C	0.00	17-Jun-34	7.00	7.00
555	IN000634C096	GS19JUN2034C	0.00	19-Jun-34	7.00	7.00
556	IN000634C062	GS23JUN2034C	0.00	23-Jun-34	7.00	7.00
557	IN000634C021	GS30JUN2034C	0.00	30-Jun-34	7.00	7.00
558	IN000734C011	GS02JUL2034C	0.00	02-Jul-34	7.00	7.00
559	IN000834C035	GS05AUG2034C	0.00	05-Aug-34	7.00	7.00
560	IN0020240100	6.90% GOI SGrB 2034	6.90	05-Aug-34	6.00	6.00
561	IN0020040039	7.5% GOVT. STOCK 2034	7.50	10-Aug-34	5.00	5.00
562	IN000834C019	GS10AUG2034C	0.00	10-Aug-34	7.00	7.00
563	IN000834P011	7.5%GS10AUG2034P	0.00	10-Aug-34	7.00	7.00
564	IN000834C027	GS22AUG2034C	0.00	22-Aug-34	7.00	7.00
565	IN000934C017	GS09SEP2034C	0.00	09-Sep-34	7.00	7.00
566	IN000934C058	GS12SEP2034C	0.00	12-Sep-34	7.00	7.00
567	IN000934C025	GS15SEP2034C	0.00	15-Sep-34	7.00	7.00
568	IN0020200096	6.19% GS 2034	6.19	16-Sep-34	5.00	5.00
569	IN000934C041	GS19SEP2034C	0.00	19-Sep-34	7.00	7.00
570	IN000934C033	GS20SEP2034C	0.00	20-Sep-34	7.00	7.00
571	IN0020240126	6.79% GS 2034	6.79	07-Oct-34	3.00	3.00
572	IN001034C023	GS10OCT2034C	0.00	10-Oct-34	7.00	7.00
573	IN001034C049	GS15OCT2034C	0.00	15-Oct-34	7.00	7.00
574	IN001034C031	GS22OCT2034C	0.00	22-Oct-34	7.00	7.00
575	IN001034C015	GS26OCT2034C	0.00	26-Oct-34	7.00	7.00
576	IN0020210137	GOI FRB 2034	6.55	30-Oct-34	9.00	9.00
577	IN001134C013	GS06NOV2034C	0.00	06-Nov-34	7.00	7.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
578	IN001134C021	GS25NOV2034C	0.00	25-Nov-34	7.00	7.00
579	IN001234C086	GS01DEC2034C \$	0.00	01-Dec-34	10.00	7.00
580	IN0020240159	6.79% GOI SGRB 2034 \$	6.79	02-Dec-34	4.00	5.00
581	IN001234C011	GS07DEC2034C \$	0.00	07-Dec-34	10.00	7.00
582	IN001234C045	GS12DEC2034C \$	0.00	12-Dec-34	10.00	7.00
583	IN001234C052	GS15DEC2034C \$	0.00	15-Dec-34	10.00	7.00
584	IN001234C078	GS16DEC2034C \$	0.00	16-Dec-34	10.00	7.00
585	IN001234C037	GS17DEC2034C \$	0.00	17-Dec-34	10.00	7.00
586	IN0020150051	7.73% GS 2034 \$	7.73	19-Dec-34	8.00	5.00
587	IN001234C094	GS19DEC2034C \$	0.00	19-Dec-34	10.00	7.00
588	IN001234C060	GS23DEC2034C \$	0.00	23-Dec-34	10.00	7.00
589	IN001234C029	GS31DEC2034C	0.00	31-Dec-34	10.00	10.00
590	IN000135C011	GS02JAN2035C	0.00	02-Jan-35	10.00	10.00
591	IN000235C027	GS05FEB2035C	0.00	05-Feb-35	10.00	10.00
592	IN000235C019	GS22FEB2035C	0.00	22-Feb-35	10.00	10.00
593	IN000335C017	GS09MAR2035C	0.00	09-Mar-35	10.00	10.00
594	IN000335C058	GS12MAR2035C	0.00	12-Mar-35	10.00	10.00
595	IN000335C025	GS15MAR2035C	0.00	15-Mar-35	10.00	10.00
596	IN0020200245	6.22% GS 2035	6.22	16-Mar-35	8.00	8.00
597	IN000335C041	GS19MAR2035C	0.00	19-Mar-35	10.00	10.00
598	IN000335C033	GS20MAR2035C	0.00	20-Mar-35	10.00	10.00
599	IN000435C023	GS10APR2035C	0.00	10-Apr-35	10.00	10.00
600	IN000435C049	GS15APR2035C	0.00	15-Apr-35	10.00	10.00
601	IN000435C031	GS22APR2035C	0.00	22-Apr-35	10.00	10.00
602	IN000435C015	GS26APR2035C	0.00	26-Apr-35	10.00	10.00
603	IN000535C012	GS06MAY2035C	0.00	06-May-35	10.00	10.00
604	IN000535C020	GS25MAY2035C	0.00	25-May-35	10.00	10.00
605	IN000635C085	GS01JUN2035C	0.00	01-Jun-35	10.00	10.00
606	IN000635C010	GS07JUN2035C	0.00	07-Jun-35	10.00	10.00
607	IN000635C044	GS12JUN2035C	0.00	12-Jun-35	10.00	10.00
608	IN000635C051	GS15JUN2035C	0.00	15-Jun-35	10.00	10.00
609	IN0020210020	6.64% GS 2035	6.64	16-Jun-35	6.00	6.00
610	IN000635C077	GS16JUN2035C	0.00	16-Jun-35	10.00	10.00
611	IN000635C036	GS17JUN2035C	0.00	17-Jun-35	10.00	10.00
612	IN000635C093	GS19JUN2035C	0.00	19-Jun-35	10.00	10.00
613	IN000635C069	GS23JUN2035C	0.00	23-Jun-35	10.00	10.00
614	IN000635C028	GS30JUN2035C	0.00	30-Jun-35	10.00	10.00
615	IN000735C018	GS02JUL2035C	0.00	02-Jul-35	10.00	10.00
616	IN000835C024	GS05AUG2035C	0.00	05-Aug-35	10.00	10.00
617	IN000835C016	GS22AUG2035C	0.00	22-Aug-35	10.00	10.00
618	IN0020050012	7.40% GOVT. STOCK 2035	7.40	09-Sep-35	6.00	6.00
619	IN000935P016	7.40%GS09SEP2035P	0.00	09-Sep-35	10.00	10.00
620	IN000935C014	GS09SEP2035C	0.00	09-Sep-35	10.00	10.00
621	IN000935C055	GS12SEP2035C	0.00	12-Sep-35	10.00	10.00
622	IN000935C022	GS15SEP2035C	0.00	15-Sep-35	10.00	10.00
623	IN000935C048	GS19SEP2035C	0.00	19-Sep-35	10.00	10.00
624	IN000935C030	GS20SEP2035C	0.00	20-Sep-35	10.00	10.00
625	IN001035C020	GS10OCT2035C	0.00	10-Oct-35	10.00	10.00
626	IN001035C046	GS15OCT2035C	0.00	15-Oct-35	10.00	10.00
627	IN001035C038	GS22OCT2035C	0.00	22-Oct-35	10.00	10.00
628	IN001035C012	GS26OCT2035C	0.00	26-Oct-35	10.00	10.00
629	IN001135C010	GS06NOV2035C	0.00	06-Nov-35	10.00	10.00
630	IN001135C028	GS25NOV2035C	0.00	25-Nov-35	10.00	10.00
631	IN001235C083	GS01DEC2035C	0.00	01-Dec-35	10.00	10.00
632	IN001235C018	GS07DEC2035C	0.00	07-Dec-35	10.00	10.00
633	IN001235C042	GS12DEC2035C	0.00	12-Dec-35	10.00	10.00
634	IN0020210152	6.67% GS 2035	6.67	15-Dec-35	6.00	6.00
635	IN001235C059	GS15DEC2035C	0.00	15-Dec-35	10.00	10.00
636	IN001235C075	GS16DEC2035C	0.00	16-Dec-35	10.00	10.00
637	IN001235C034	GS17DEC2035C	0.00	17-Dec-35	10.00	10.00
638	IN001235C091	GS19DEC2035C	0.00	19-Dec-35	10.00	10.00
639	IN001235C067	GS23DEC2035C	0.00	23-Dec-35	10.00	10.00
640	IN001235C026	GS31DEC2035C	0.00	31-Dec-35	10.00	10.00
641	IN000136C019	GS02JAN2036C	0.00	02-Jan-36	10.00	10.00
642	IN000236C025	GS05FEB2036C	0.00	05-Feb-36	10.00	10.00
643	IN000236C017	GS22FEB2036C	0.00	22-Feb-36	10.00	10.00
644	IN000336C049	GS12MAR2036C	0.00	12-Mar-36	10.00	10.00
645	IN000336C015	GS15MAR2036C	0.00	15-Mar-36	10.00	10.00
646	IN000336C031	GS19MAR2036C	0.00	19-Mar-36	10.00	10.00
647	IN000336C023	GS20MAR2036C	0.00	20-Mar-36	10.00	10.00
648	IN000436C021	GS10APR2036C	0.00	10-Apr-36	10.00	10.00
649	IN000436C047	GS15APR2036C	0.00	15-Apr-36	10.00	10.00
650	IN000436C039	GS22APR2036C	0.00	22-Apr-36	10.00	10.00
651	IN000436C013	GS26APR2036C	0.00	26-Apr-36	10.00	10.00
652	IN000536C010	GS06MAY2036C	0.00	06-May-36	10.00	10.00
653	IN0020220029	7.54% GS 2036 \$	7.54	23-May-36	4.00	6.00
654	IN000536C028	GS25MAY2036C	0.00	25-May-36	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
655	IN000636C083	GS01JUN2036C	0.00	01-Jun-36	10.00	10.00
656	IN0020060045	8.33% GOVT.STOCK 2036	8.33	07-Jun-36	8.00	8.00
657	IN000636P010	8.33%GS07JUN2036P	0.00	07-Jun-36	10.00	10.00
658	IN000636C018	GS07JUN2036C	0.00	07-Jun-36	10.00	10.00
659	IN000636C042	GS12JUN2036C	0.00	12-Jun-36	10.00	10.00
660	IN000636C059	GS15JUN2036C	0.00	15-Jun-36	10.00	10.00
661	IN000636C075	GS16JUN2036C	0.00	16-Jun-36	10.00	10.00
662	IN000636C034	GS17JUN2036C	0.00	17-Jun-36	10.00	10.00
663	IN000636C091	GS19JUN2036C	0.00	19-Jun-36	10.00	10.00
664	IN000636C067	GS23JUN2036C	0.00	23-Jun-36	10.00	10.00
665	IN000636C026	GS30JUN2036C	0.00	30-Jun-36	10.00	10.00
666	IN000736C016	GS02JUL2036C	0.00	02-Jul-36	10.00	10.00
667	IN000836C022	GS05AUG2036C	0.00	05-Aug-36	10.00	10.00
668	IN000836C014	GS22AUG2036C	0.00	22-Aug-36	10.00	10.00
669	IN000936C046	GS12SEP2036C	0.00	12-Sep-36	10.00	10.00
670	IN000936C012	GS15SEP2036C	0.00	15-Sep-36	10.00	10.00
671	IN000936C038	GS19SEP2036C	0.00	19-Sep-36	10.00	10.00
672	IN000936C020	GS20SEP2036C	0.00	20-Sep-36	10.00	10.00
673	IN001036C028	GS10OCT2036C	0.00	10-Oct-36	10.00	10.00
674	IN001036C044	GS15OCT2036C	0.00	15-Oct-36	10.00	10.00
675	IN001036C036	GS22OCT2036C	0.00	22-Oct-36	10.00	10.00
676	IN001036C010	GS26OCT2036C	0.00	26-Oct-36	10.00	10.00
677	IN001136C018	GS06NOV2036C	0.00	06-Nov-36	10.00	10.00
678	IN001136C026	GS25NOV2036C	0.00	25-Nov-36	10.00	10.00
679	IN001236C073	GS01DEC2036C	0.00	01-Dec-36	10.00	10.00
680	IN001236C032	GS12DEC2036C	0.00	12-Dec-36	10.00	10.00
681	IN001236C040	GS15DEC2036C	0.00	15-Dec-36	10.00	10.00
682	IN001236C065	GS16DEC2036C	0.00	16-Dec-36	10.00	10.00
683	IN001236C024	GS17DEC2036C	0.00	17-Dec-36	10.00	10.00
684	IN0020220102	7.41% GS 2036 \$	7.41	19-Dec-36	4.00	6.00
685	IN001236C081	GS19DEC2036C	0.00	19-Dec-36	10.00	10.00
686	IN001236C057	GS23DEC2036C	0.00	23-Dec-36	10.00	10.00
687	IN001236C016	GS31DEC2036C	0.00	31-Dec-36	10.00	10.00
688	IN000137C017	GS02JAN2037C	0.00	02-Jan-37	10.00	10.00
689	IN000237C023	GS05FEB2037C	0.00	05-Feb-37	10.00	10.00
690	IN000237C015	GS22FEB2037C	0.00	22-Feb-37	10.00	10.00
691	IN000337C047	GS12MAR2037C	0.00	12-Mar-37	10.00	10.00
692	IN000337C013	GS15MAR2037C	0.00	15-Mar-37	10.00	10.00
693	IN000337C039	GS19MAR2037C	0.00	19-Mar-37	10.00	10.00
694	IN000337C021	GS20MAR2037C	0.00	20-Mar-37	10.00	10.00
695	IN000437C029	GS10APR2037C	0.00	10-Apr-37	10.00	10.00
696	IN000437C045	GS15APR2037C	0.00	15-Apr-37	10.00	10.00
697	IN000437C037	GS22APR2037C	0.00	22-Apr-37	10.00	10.00
698	IN000437C011	GS26APR2037C	0.00	26-Apr-37	10.00	10.00
699	IN000537C018	GS06MAY2037C	0.00	06-May-37	10.00	10.00
700	IN000537C026	GS25MAY2037C	0.00	25-May-37	10.00	10.00
701	IN000637C073	GS01JUN2037C	0.00	01-Jun-37	10.00	10.00
702	IN000637C032	GS12JUN2037C	0.00	12-Jun-37	10.00	10.00
703	IN000637C040	GS15JUN2037C	0.00	15-Jun-37	10.00	10.00
704	IN000637C065	GS16JUN2037C	0.00	16-Jun-37	10.00	10.00
705	IN000637C024	GS17JUN2037C	0.00	17-Jun-37	10.00	10.00
706	IN000637C081	GS19JUN2037C	0.00	19-Jun-37	10.00	10.00
707	IN000637C057	GS23JUN2037C	0.00	23-Jun-37	10.00	10.00
708	IN000637C016	GS30JUN2037C	0.00	30-Jun-37	10.00	10.00
709	IN000737C014	GS02JUL2037C	0.00	02-Jul-37	10.00	10.00
710	IN0020230077	7.18% GS 2037	7.18	24-Jul-37	4.00	4.00
711	IN000837C020	GS05AUG2037C	0.00	05-Aug-37	10.00	10.00
712	IN000837C012	GS22AUG2037C	0.00	22-Aug-37	10.00	10.00
713	IN000937C044	GS12SEP2037C	0.00	12-Sep-37	10.00	10.00
714	IN000937C010	GS15SEP2037C	0.00	15-Sep-37	10.00	10.00
715	IN000937C036	GS19SEP2037C	0.00	19-Sep-37	10.00	10.00
716	IN000937C028	GS20SEP2037C	0.00	20-Sep-37	10.00	10.00
717	IN001037C026	GS10OCT2037C	0.00	10-Oct-37	10.00	10.00
718	IN001037C042	GS15OCT2037C	0.00	15-Oct-37	10.00	10.00
719	IN001037C034	GS22OCT2037C	0.00	22-Oct-37	10.00	10.00
720	IN001037C018	GS26OCT2037C	0.00	26-Oct-37	10.00	10.00
721	IN001137C016	GS06NOV2037C	0.00	06-Nov-37	10.00	10.00
722	IN001137C024	GS25NOV2037C	0.00	25-Nov-37	10.00	10.00
723	IN001237C071	GS01DEC2037C	0.00	01-Dec-37	10.00	10.00
724	IN001237C030	GS12DEC2037C	0.00	12-Dec-37	10.00	10.00
725	IN001237C048	GS15DEC2037C	0.00	15-Dec-37	10.00	10.00
726	IN001237C063	GS16DEC2037C	0.00	16-Dec-37	10.00	10.00
727	IN001237C022	GS17DEC2037C	0.00	17-Dec-37	10.00	10.00
728	IN001237C089	GS19DEC2037C	0.00	19-Dec-37	10.00	10.00
729	IN001237C055	GS23DEC2037C	0.00	23-Dec-37	10.00	10.00
730	IN001237C014	GS31DEC2037C	0.00	31-Dec-37	10.00	10.00
731	IN000138C015	GS02JAN2038C	0.00	02-Jan-38	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
732	IN000238C021	GS05FEB2038C	0.00	05-Feb-38	10.00	10.00
733	IN000238C013	GS22FEB2038C	0.00	22-Feb-38	10.00	10.00
734	IN000338C045	GS12MAR2038C	0.00	12-Mar-38	10.00	10.00
735	IN000338C011	GS15MAR2038C	0.00	15-Mar-38	10.00	10.00
736	IN000338C037	GS19MAR2038C	0.00	19-Mar-38	10.00	10.00
737	IN000338C029	GS20MAR2038C	0.00	20-Mar-38	10.00	10.00
738	IN000438C027	GS10APR2038C	0.00	10-Apr-38	10.00	10.00
739	IN000438C043	GS15APR2038C	0.00	15-Apr-38	10.00	10.00
740	IN000438C035	GS22APR2038C	0.00	22-Apr-38	10.00	10.00
741	IN000438C019	GS26APR2038C	0.00	26-Apr-38	10.00	10.00
742	IN000538C016	GS06MAY2038C	0.00	06-May-38	10.00	10.00
743	IN000538C024	GS25MAY2038C	0.00	25-May-38	10.00	10.00
744	IN000638C071	GS01JUN2038C	0.00	01-Jun-38	10.00	10.00
745	IN000638C030	GS12JUN2038C	0.00	12-Jun-38	10.00	10.00
746	IN000638C048	GS15JUN2038C	0.00	15-Jun-38	10.00	10.00
747	IN000638C063	GS16JUN2038C	0.00	16-Jun-38	10.00	10.00
748	IN000638C022	GS17JUN2038C	0.00	17-Jun-38	10.00	10.00
749	IN000638C089	GS19JUN2038C	0.00	19-Jun-38	10.00	10.00
750	IN000638C055	GS23JUN2038C	0.00	23-Jun-38	10.00	10.00
751	IN000638C014	GS30JUN2038C	0.00	30-Jun-38	10.00	10.00
752	IN000738C012	GS02JUL2038C	0.00	02-Jul-38	10.00	10.00
753	IN000838C028	GS05AUG2038C	0.00	05-Aug-38	10.00	10.00
754	IN000838C010	GS22AUG2038C	0.00	22-Aug-38	10.00	10.00
755	IN000938C042	GS12SEP2038C	0.00	12-Sep-38	10.00	10.00
756	IN000938C018	GS15SEP2038C	0.00	15-Sep-38	10.00	10.00
757	IN000938C034	GS19SEP2038C	0.00	19-Sep-38	10.00	10.00
758	IN000938C026	GS20SEP2038C	0.00	20-Sep-38	10.00	10.00
759	IN001038C024	GS10OCT2038C	0.00	10-Oct-38	10.00	10.00
760	IN001038C040	GS15OCT2038C	0.00	15-Oct-38	10.00	10.00
761	IN001038C032	GS22OCT2038C	0.00	22-Oct-38	10.00	10.00
762	IN001038C016	GS26OCT2038C	0.00	26-Oct-38	10.00	10.00
763	IN001138C014	GS06NOV2038C	0.00	06-Nov-38	10.00	10.00
764	IN001138C022	GS25NOV2038C	0.00	25-Nov-38	10.00	10.00
765	IN001238C079	GS01DEC2038C	0.00	01-Dec-38	10.00	10.00
766	IN001238C038	GS12DEC2038C	0.00	12-Dec-38	10.00	10.00
767	IN001238C046	GS15DEC2038C	0.00	15-Dec-38	10.00	10.00
768	IN001238C061	GS16DEC2038C	0.00	16-Dec-38	10.00	10.00
769	IN001238C020	GS17DEC2038C	0.00	17-Dec-38	10.00	10.00
770	IN001238C087	GS19DEC2038C	0.00	19-Dec-38	10.00	10.00
771	IN001238C053	GS23DEC2038C	0.00	23-Dec-38	10.00	10.00
772	IN001238C012	GS31DEC2038C	0.00	31-Dec-38	10.00	10.00
773	IN000139C013	GS02JAN2039C	0.00	02-Jan-39	10.00	10.00
774	IN0020080050	6.83% GOVT. STOCK 2039 \$	6.83	19-Jan-39	8.00	6.00
775	IN000239C029	GS05FEB2039C	0.00	05-Feb-39	10.00	10.00
776	IN000239C011	GS22FEB2039C	0.00	22-Feb-39	10.00	10.00
777	IN000339C043	GS12MAR2039C	0.00	12-Mar-39	10.00	10.00
778	IN000339C019	GS15MAR2039C	0.00	15-Mar-39	10.00	10.00
779	IN000339C035	GS19MAR2039C	0.00	19-Mar-39	10.00	10.00
780	IN000339C027	GS20MAR2039C	0.00	20-Mar-39	10.00	10.00
781	IN000439C025	GS10APR2039C	0.00	10-Apr-39	10.00	10.00
782	IN0020240027	7.23% GS 2039	7.23	15-Apr-39	4.00	4.00
783	IN000439C041	GS15APR2039C	0.00	15-Apr-39	10.00	10.00
784	IN000439P019	7.23%GS15APR2039P	0.00	15-Apr-39	10.00	10.00
785	IN000439C033	GS22APR2039C	0.00	22-Apr-39	10.00	10.00
786	IN000439C017	GS26APR2039C	0.00	26-Apr-39	10.00	10.00
787	IN000539C014	GS06MAY2039C	0.00	06-May-39	10.00	10.00
788	IN000539C022	GS25MAY2039C	0.00	25-May-39	10.00	10.00
789	IN000639C079	GS01JUN2039C	0.00	01-Jun-39	10.00	10.00
790	IN000639C038	GS12JUN2039C	0.00	12-Jun-39	10.00	10.00
791	IN000639C046	GS15JUN2039C	0.00	15-Jun-39	10.00	10.00
792	IN000639C061	GS16JUN2039C	0.00	16-Jun-39	10.00	10.00
793	IN000639C020	GS17JUN2039C	0.00	17-Jun-39	10.00	10.00
794	IN000639C087	GS19JUN2039C	0.00	19-Jun-39	10.00	10.00
795	IN000639C053	GS23JUN2039C	0.00	23-Jun-39	10.00	10.00
796	IN000639C012	GS30JUN2039C	0.00	30-Jun-39	10.00	10.00
797	IN000739C010	GS02JUL2039C	0.00	02-Jul-39	10.00	10.00
798	IN000839C026	GS05AUG2039C	0.00	05-Aug-39	10.00	10.00
799	IN000839C018	GS22AUG2039C	0.00	22-Aug-39	10.00	10.00
800	IN000939C040	GS12SEP2039C	0.00	12-Sep-39	10.00	10.00
801	IN0020190024	7.62% GS 2039 \$	7.62	15-Sep-39	6.00	8.00
802	IN000939C016	GS15SEP2039C	0.00	15-Sep-39	10.00	10.00
803	IN000939C032	GS19SEP2039C	0.00	19-Sep-39	10.00	10.00
804	IN000939C024	GS20SEP2039C	0.00	20-Sep-39	10.00	10.00
805	IN001039C022	GS10OCT2039C	0.00	10-Oct-39	10.00	10.00
806	IN001039C030	GS22OCT2039C	0.00	22-Oct-39	10.00	10.00
807	IN001039C014	GS26OCT2039C	0.00	26-Oct-39	10.00	10.00
808	IN001139C012	GS06NOV2039C	0.00	06-Nov-39	10.00	10.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
809	IN0020240134	6.92% GS 2039	6.92	18-Nov-39	4.00	4.00
810	IN001139C020	GS25NOV2039C	0.00	25-Nov-39	10.00	10.00
811	IN001239C077	GS01DEC2039C \$	0.00	01-Dec-39	14.00	10.00
812	IN001239C036	GS12DEC2039C \$	0.00	12-Dec-39	14.00	10.00
813	IN001239C044	GS15DEC2039C \$	0.00	15-Dec-39	14.00	10.00
814	IN001239C069	GS16DEC2039C \$	0.00	16-Dec-39	14.00	10.00
815	IN001239C028	GS17DEC2039C \$	0.00	17-Dec-39	14.00	10.00
816	IN001239C085	GS19DEC2039C \$	0.00	19-Dec-39	14.00	10.00
817	IN001239C051	GS23DEC2039C \$	0.00	23-Dec-39	14.00	10.00
818	IN001239C010	GS31DEC2039C	0.00	31-Dec-39	14.00	14.00
819	IN000140C011	GS02JAN2040C	0.00	02-Jan-40	14.00	14.00
820	IN000240C027	GS05FEB2040C	0.00	05-Feb-40	14.00	14.00
821	IN000240C019	GS22FEB2040C	0.00	22-Feb-40	14.00	14.00
822	IN000340C041	GS12MAR2040C	0.00	12-Mar-40	14.00	14.00
823	IN000340C017	GS15MAR2040C	0.00	15-Mar-40	14.00	14.00
824	IN000340C033	GS19MAR2040C	0.00	19-Mar-40	14.00	14.00
825	IN000340C025	GS20MAR2040C	0.00	20-Mar-40	14.00	14.00
826	IN000440C023	GS10APR2040C	0.00	10-Apr-40	14.00	14.00
827	IN000440C031	GS22APR2040C	0.00	22-Apr-40	14.00	14.00
828	IN000440C015	GS26APR2040C	0.00	26-Apr-40	14.00	14.00
829	IN000540C012	GS06MAY2040C	0.00	06-May-40	14.00	14.00
830	IN000540C020	GS25MAY2040C	0.00	25-May-40	14.00	14.00
831	IN000640C077	GS01JUN2040C	0.00	01-Jun-40	14.00	14.00
832	IN000640C036	GS12JUN2040C	0.00	12-Jun-40	14.00	14.00
833	IN000640C044	GS15JUN2040C	0.00	15-Jun-40	14.00	14.00
834	IN000640C069	GS16JUN2040C	0.00	16-Jun-40	14.00	14.00
835	IN000640C028	GS17JUN2040C	0.00	17-Jun-40	14.00	14.00
836	IN000640C085	GS19JUN2040C	0.00	19-Jun-40	14.00	14.00
837	IN000640C051	GS23JUN2040C	0.00	23-Jun-40	14.00	14.00
838	IN000640C010	GS30JUN2040C	0.00	30-Jun-40	14.00	14.00
839	IN0020100031	8.30% GOVT.STOCK 2040	8.30	02-Jul-40	9.00	9.00
840	IN000740P010	8.30% GS 02JUL2040P	0.00	02-Jul-40	14.00	14.00
841	IN000740C018	GS02JUL2040C	0.00	02-Jul-40	14.00	14.00
842	IN000840C024	GS05AUG2040C	0.00	05-Aug-40	14.00	14.00
843	IN000840C016	GS22AUG2040C	0.00	22-Aug-40	14.00	14.00
844	IN000940C048	GS12SEP2040C	0.00	12-Sep-40	14.00	14.00
845	IN000940C014	GS15SEP2040C	0.00	15-Sep-40	14.00	14.00
846	IN000940C030	GS19SEP2040C	0.00	19-Sep-40	14.00	14.00
847	IN000940C022	GS20SEP2040C	0.00	20-Sep-40	14.00	14.00
848	IN001040C020	GS10OCT2040C	0.00	10-Oct-40	14.00	14.00
849	IN001040C038	GS22OCT2040C	0.00	22-Oct-40	14.00	14.00
850	IN001040C012	GS26OCT2040C	0.00	26-Oct-40	14.00	14.00
851	IN001140C010	GS06NOV2040C	0.00	06-Nov-40	14.00	14.00
852	IN001140C028	GS25NOV2040C	0.00	25-Nov-40	14.00	14.00
853	IN001240C075	GS01DEC2040C	0.00	01-Dec-40	14.00	14.00
854	IN001240C034	GS12DEC2040C	0.00	12-Dec-40	14.00	14.00
855	IN001240C042	GS15DEC2040C	0.00	15-Dec-40	14.00	14.00
856	IN001240C067	GS16DEC2040C	0.00	16-Dec-40	14.00	14.00
857	IN001240C026	GS17DEC2040C	0.00	17-Dec-40	14.00	14.00
858	IN001240C083	GS19DEC2040C	0.00	19-Dec-40	14.00	14.00
859	IN001240C059	GS23DEC2040C	0.00	23-Dec-40	14.00	14.00
860	IN001240C018	GS31DEC2040C	0.00	31-Dec-40	14.00	14.00
861	IN000241C025	GS05FEB2041C	0.00	05-Feb-41	14.00	14.00
862	IN000241C017	GS22FEB2041C	0.00	22-Feb-41	14.00	14.00
863	IN000341C049	GS12MAR2041C	0.00	12-Mar-41	14.00	14.00
864	IN000341C015	GS15MAR2041C	0.00	15-Mar-41	14.00	14.00
865	IN000341C031	GS19MAR2041C	0.00	19-Mar-41	14.00	14.00
866	IN000341C023	GS20MAR2041C	0.00	20-Mar-41	14.00	14.00
867	IN000441C021	GS10APR2041C	0.00	10-Apr-41	14.00	14.00
868	IN000441C039	GS22APR2041C	0.00	22-Apr-41	14.00	14.00
869	IN000441C013	GS26APR2041C	0.00	26-Apr-41	14.00	14.00
870	IN000541C010	GS06MAY2041C	0.00	06-May-41	14.00	14.00
871	IN000541C028	GS25MAY2041C	0.00	25-May-41	14.00	14.00
872	IN000641C075	GS01JUN2041C	0.00	01-Jun-41	14.00	14.00
873	IN000641C034	GS12JUN2041C	0.00	12-Jun-41	14.00	14.00
874	IN000641C042	GS15JUN2041C	0.00	15-Jun-41	14.00	14.00
875	IN000641C067	GS16JUN2041C	0.00	16-Jun-41	14.00	14.00
876	IN000641C026	GS17JUN2041C	0.00	17-Jun-41	14.00	14.00
877	IN000641C083	GS19JUN2041C	0.00	19-Jun-41	14.00	14.00
878	IN000641C059	GS23JUN2041C	0.00	23-Jun-41	14.00	14.00
879	IN000641C018	GS30JUN2041C	0.00	30-Jun-41	14.00	14.00
880	IN000841C022	GS05AUG2041C	0.00	05-Aug-41	14.00	14.00
881	IN000841C014	GS22AUG2041C	0.00	22-Aug-41	14.00	14.00
882	IN000941C046	GS12SEP2041C	0.00	12-Sep-41	14.00	14.00
883	IN000941C012	GS15SEP2041C	0.00	15-Sep-41	14.00	14.00
884	IN000941C038	GS19SEP2041C	0.00	19-Sep-41	14.00	14.00
885	IN000941C020	GS20SEP2041C	0.00	20-Sep-41	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
886	IN001041C028	GS10OCT2041C	0.00	10-Oct-41	14.00	14.00
887	IN001041C036	GS22OCT2041C	0.00	22-Oct-41	14.00	14.00
888	IN001041C010	GS26OCT2041C	0.00	26-Oct-41	14.00	14.00
889	IN001141C018	GS06NOV2041C	0.00	06-Nov-41	14.00	14.00
890	IN001141C026	GS25NOV2041C	0.00	25-Nov-41	14.00	14.00
891	IN001241C073	GS01DEC2041C	0.00	01-Dec-41	14.00	14.00
892	IN0020110063	8.83% GOVT.STOCK 2041	8.83	12-Dec-41	7.00	7.00
893	IN001241P018	8.83%GS12DEC2041P	0.00	12-Dec-41	14.00	14.00
894	IN001241C032	GS12DEC2041C	0.00	12-Dec-41	14.00	14.00
895	IN001241C040	GS15DEC2041C	0.00	15-Dec-41	14.00	14.00
896	IN001241C065	GS16DEC2041C	0.00	16-Dec-41	14.00	14.00
897	IN001241C024	GS17DEC2041C	0.00	17-Dec-41	14.00	14.00
898	IN001241C081	GS19DEC2041C	0.00	19-Dec-41	14.00	14.00
899	IN001241C057	GS23DEC2041C	0.00	23-Dec-41	14.00	14.00
900	IN001241C016	GS31DEC2041C	0.00	31-Dec-41	14.00	14.00
901	IN000242C023	GS05FEB2042C	0.00	05-Feb-42	14.00	14.00
902	IN000242C015	GS22FEB2042C	0.00	22-Feb-42	14.00	14.00
903	IN000342C047	GS12MAR2042C	0.00	12-Mar-42	14.00	14.00
904	IN000342C013	GS15MAR2042C	0.00	15-Mar-42	14.00	14.00
905	IN000342C039	GS19MAR2042C	0.00	19-Mar-42	14.00	14.00
906	IN000342C021	GS20MAR2042C	0.00	20-Mar-42	14.00	14.00
907	IN000442C029	GS10APR2042C	0.00	10-Apr-42	14.00	14.00
908	IN000442C037	GS22APR2042C	0.00	22-Apr-42	14.00	14.00
909	IN000442C011	GS26APR2042C	0.00	26-Apr-42	14.00	14.00
910	IN000542C018	GS06MAY2042C	0.00	06-May-42	14.00	14.00
911	IN000542C026	GS25MAY2042C	0.00	25-May-42	14.00	14.00
912	IN000642C065	GS01JUN2042C	0.00	01-Jun-42	14.00	14.00
913	IN000642C073	GS12JUN2042C	0.00	12-Jun-42	14.00	14.00
914	IN000642C032	GS15JUN2042C	0.00	15-Jun-42	14.00	14.00
915	IN000642C057	GS16JUN2042C	0.00	16-Jun-42	14.00	14.00
916	IN000642C024	GS17JUN2042C	0.00	17-Jun-42	14.00	14.00
917	IN000642C081	GS19JUN2042C	0.00	19-Jun-42	14.00	14.00
918	IN000642C040	GS23JUN2042C	0.00	23-Jun-42	14.00	14.00
919	IN000642C016	GS30JUN2042C	0.00	30-Jun-42	14.00	14.00
920	IN000842C020	GS05AUG2042C	0.00	05-Aug-42	14.00	14.00
921	IN000842C012	GS22AUG2042C	0.00	22-Aug-42	14.00	14.00
922	IN000942C044	GS12SEP2042C	0.00	12-Sep-42	14.00	14.00
923	IN000942C010	GS15SEP2042C	0.00	15-Sep-42	14.00	14.00
924	IN000942C036	GS19SEP2042C	0.00	19-Sep-42	14.00	14.00
925	IN000942C028	GS20SEP2042C	0.00	20-Sep-42	14.00	14.00
926	IN001042C026	GS10OCT2042C	0.00	10-Oct-42	14.00	14.00
927	IN001042C034	GS22OCT2042C	0.00	22-Oct-42	14.00	14.00
928	IN001042C018	GS26OCT2042C	0.00	26-Oct-42	14.00	14.00
929	IN001142C016	GS06NOV2042C	0.00	06-Nov-42	14.00	14.00
930	IN001142C024	GS25NOV2042C	0.00	25-Nov-42	14.00	14.00
931	IN001242C063	GS01DEC2042C	0.00	01-Dec-42	14.00	14.00
932	IN001242C071	GS12DEC2042C	0.00	12-Dec-42	14.00	14.00
933	IN001242C030	GS15DEC2042C	0.00	15-Dec-42	14.00	14.00
934	IN001242C055	GS16DEC2042C	0.00	16-Dec-42	14.00	14.00
935	IN001242C022	GS17DEC2042C	0.00	17-Dec-42	14.00	14.00
936	IN001242C089	GS19DEC2042C	0.00	19-Dec-42	14.00	14.00
937	IN001242C048	GS23DEC2042C	0.00	23-Dec-42	14.00	14.00
938	IN0020120062	8.30% GOVT STOCK 2042	8.30	31-Dec-42	9.00	9.00
939	IN001242P016	8.3%GS31DEC2042P	0.00	31-Dec-42	14.00	14.00
940	IN001242C014	GS31DEC2042C	0.00	31-Dec-42	14.00	14.00
941	IN000243C021	GS05FEB2043C	0.00	05-Feb-43	14.00	14.00
942	IN000243C013	GS22FEB2043C	0.00	22-Feb-43	14.00	14.00
943	IN000343C045	GS12MAR2043C	0.00	12-Mar-43	14.00	14.00
944	IN000343C011	GS15MAR2043C	0.00	15-Mar-43	14.00	14.00
945	IN000343C037	GS19MAR2043C	0.00	19-Mar-43	14.00	14.00
946	IN000343C029	GS20MAR2043C	0.00	20-Mar-43	14.00	14.00
947	IN000443C027	GS10APR2043C	0.00	10-Apr-43	14.00	14.00
948	IN000443C035	GS22APR2043C	0.00	22-Apr-43	14.00	14.00
949	IN000443C019	GS26APR2043C	0.00	26-Apr-43	14.00	14.00
950	IN000543C016	GS06MAY2043C	0.00	06-May-43	14.00	14.00
951	IN000543C024	GS25MAY2043C	0.00	25-May-43	14.00	14.00
952	IN000643C055	GS01JUN2043C	0.00	01-Jun-43	14.00	14.00
953	IN000643C063	GS12JUN2043C	0.00	12-Jun-43	14.00	14.00
954	IN000643C022	GS15JUN2043C	0.00	15-Jun-43	14.00	14.00
955	IN000643C048	GS16JUN2043C	0.00	16-Jun-43	14.00	14.00
956	IN0020190040	7.69% GS 2043	7.69	17-Jun-43	9.00	9.00
957	IN000643C014	GS17JUN2043C	0.00	17-Jun-43	14.00	14.00
958	IN000643C071	GS19JUN2043C	0.00	19-Jun-43	14.00	14.00
959	IN000643C030	GS23JUN2043C	0.00	23-Jun-43	14.00	14.00
960	IN000843C028	GS05AUG2043C	0.00	05-Aug-43	14.00	14.00
961	IN000843C010	GS22AUG2043C	0.00	22-Aug-43	14.00	14.00
962	IN000943C042	GS12SEP2043C	0.00	12-Sep-43	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
963	IN000943C018	GS15SEP2043C	0.00	15-Sep-43	14.00	14.00
964	IN000943C034	GS19SEP2043C	0.00	19-Sep-43	14.00	14.00
965	IN000943C026	GS20SEP2043C	0.00	20-Sep-43	14.00	14.00
966	IN001043C024	GS10OCT2043C	0.00	10-Oct-43	14.00	14.00
967	IN001043C032	GS22OCT2043C	0.00	22-Oct-43	14.00	14.00
968	IN001043C016	GS26OCT2043C	0.00	26-Oct-43	14.00	14.00
969	IN001143C014	GS06NOV2043C	0.00	06-Nov-43	14.00	14.00
970	IN001143C022	GS25NOV2043C	0.00	25-Nov-43	14.00	14.00
971	IN001243C053	GS01DEC2043C	0.00	01-Dec-43	14.00	14.00
972	IN001243C061	GS12DEC2043C	0.00	12-Dec-43	14.00	14.00
973	IN001243C020	GS15DEC2043C	0.00	15-Dec-43	14.00	14.00
974	IN001243C046	GS16DEC2043C	0.00	16-Dec-43	14.00	14.00
975	IN001243C012	GS17DEC2043C	0.00	17-Dec-43	14.00	14.00
976	IN001243C079	GS19DEC2043C	0.00	19-Dec-43	14.00	14.00
977	IN0020130079	9.23% Govt Stock 2043	9.23	23-Dec-43	9.00	9.00
978	IN001243P014	9.23%GS23DEC2043P	0.00	23-Dec-43	14.00	14.00
979	IN001243C038	GS23DEC2043C	0.00	23-Dec-43	14.00	14.00
980	IN000244C029	GS05FEB2044C	0.00	05-Feb-44	14.00	14.00
981	IN000244C011	GS22FEB2044C	0.00	22-Feb-44	14.00	14.00
982	IN000344C043	GS12MAR2044C	0.00	12-Mar-44	14.00	14.00
983	IN000344C019	GS15MAR2044C	0.00	15-Mar-44	14.00	14.00
984	IN000344C035	GS19MAR2044C	0.00	19-Mar-44	14.00	14.00
985	IN000344C027	GS20MAR2044C	0.00	20-Mar-44	14.00	14.00
986	IN000444C025	GS10APR2044C	0.00	10-Apr-44	14.00	14.00
987	IN000444C033	GS22APR2044C	0.00	22-Apr-44	14.00	14.00
988	IN000444C017	GS26APR2044C	0.00	26-Apr-44	14.00	14.00
989	IN000544C014	GS06MAY2044C	0.00	06-May-44	14.00	14.00
990	IN000544C022	GS25MAY2044C	0.00	25-May-44	14.00	14.00
991	IN000644C046	GS01JUN2044C	0.00	01-Jun-44	14.00	14.00
992	IN000644C053	GS12JUN2044C	0.00	12-Jun-44	14.00	14.00
993	IN000644C020	GS15JUN2044C	0.00	15-Jun-44	14.00	14.00
994	IN000644C038	GS16JUN2044C	0.00	16-Jun-44	14.00	14.00
995	IN000644C012	GS17JUN2044C	0.00	17-Jun-44	14.00	14.00
996	IN000644C061	GS19JUN2044C	0.00	19-Jun-44	14.00	14.00
997	IN000844C026	GS05AUG2044C	0.00	05-Aug-44	14.00	14.00
998	IN000844C018	GS22AUG2044C	0.00	22-Aug-44	14.00	14.00
999	IN000944C040	GS12SEP2044C	0.00	12-Sep-44	14.00	14.00
1000	IN000944C016	GS15SEP2044C	0.00	15-Sep-44	14.00	14.00
1001	IN000944C032	GS19SEP2044C	0.00	19-Sep-44	14.00	14.00
1002	IN000944C024	GS20SEP2044C	0.00	20-Sep-44	14.00	14.00
1003	IN001044C022	GS10OCT2044C	0.00	10-Oct-44	14.00	14.00
1004	IN001044C030	GS22OCT2044C	0.00	22-Oct-44	14.00	14.00
1005	IN001044C014	GS26OCT2044C	0.00	26-Oct-44	14.00	14.00
1006	IN001144C012	GS06NOV2044C	0.00	06-Nov-44	14.00	14.00
1007	IN001144C020	GS25NOV2044C \$	0.00	25-Nov-44	28.00	14.00
1008	IN0020140078	8.17% GS 2044 \$	8.17	01-Dec-44	8.00	7.00
1009	IN001244C044	GS01DEC2044C \$	0.00	01-Dec-44	28.00	14.00
1010	IN001244P012	8.17%GS01DEC2044P \$	0.00	01-Dec-44	28.00	14.00
1011	IN001244C051	GS12DEC2044C \$	0.00	12-Dec-44	28.00	14.00
1012	IN001244C028	GS15DEC2044C \$	0.00	15-Dec-44	28.00	14.00
1013	IN001244C036	GS16DEC2044C \$	0.00	16-Dec-44	28.00	14.00
1014	IN001244C010	GS17DEC2044C \$	0.00	17-Dec-44	28.00	14.00
1015	IN001244C069	GS19DEC2044C \$	0.00	19-Dec-44	28.00	14.00
1016	IN000245C026	GS05FEB2045C	0.00	05-Feb-45	28.00	28.00
1017	IN000245C018	GS22FEB2045C	0.00	22-Feb-45	28.00	28.00
1018	IN000345C040	GS12MAR2045C	0.00	12-Mar-45	28.00	28.00
1019	IN000345C016	GS15MAR2045C	0.00	15-Mar-45	28.00	28.00
1020	IN000345C032	GS19MAR2045C	0.00	19-Mar-45	28.00	28.00
1021	IN000345C024	GS20MAR2045C	0.00	20-Mar-45	28.00	28.00
1022	IN000445C022	GS10APR2045C	0.00	10-Apr-45	28.00	28.00
1023	IN000445C030	GS22APR2045C	0.00	22-Apr-45	28.00	28.00
1024	IN000445C014	GS26APR2045C	0.00	26-Apr-45	28.00	28.00
1025	IN000545C011	GS06MAY2045C	0.00	06-May-45	28.00	28.00
1026	IN000545C029	GS25MAY2045C	0.00	25-May-45	28.00	28.00
1027	IN000645C043	GS12JUN2045C	0.00	12-Jun-45	28.00	28.00
1028	IN000645C027	GS15JUN2045C	0.00	15-Jun-45	28.00	28.00
1029	IN000645C035	GS16JUN2045C	0.00	16-Jun-45	28.00	28.00
1030	IN000645C019	GS17JUN2045C	0.00	17-Jun-45	28.00	28.00
1031	IN000645C050	GS19JUN2045C	0.00	19-Jun-45	28.00	28.00
1032	IN0020150044	8.13% GS 2045	8.13	22-Jun-45	10.00	10.00
1033	IN000845C023	GS05AUG2045C	0.00	05-Aug-45	28.00	28.00
1034	IN000845C015	GS22AUG2045C	0.00	22-Aug-45	28.00	28.00
1035	IN000945C047	GS12SEP2045C	0.00	12-Sep-45	28.00	28.00
1036	IN000945C013	GS15SEP2045C	0.00	15-Sep-45	28.00	28.00
1037	IN000945C039	GS19SEP2045C	0.00	19-Sep-45	28.00	28.00
1038	IN000945C021	GS20SEP2045C	0.00	20-Sep-45	28.00	28.00
1039	IN001045C029	GS10OCT2045C	0.00	10-Oct-45	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1040	IN001045C037	GS22OCT2045C	0.00	22-Oct-45	28.00	28.00
1041	IN001045C011	GS26OCT2045C	0.00	26-Oct-45	28.00	28.00
1042	IN001145C019	GS06NOV2045C	0.00	06-Nov-45	28.00	28.00
1043	IN001145C027	GS25NOV2045C	0.00	25-Nov-45	28.00	28.00
1044	IN001245C041	GS12DEC2045C	0.00	12-Dec-45	28.00	28.00
1045	IN001245C025	GS15DEC2045C	0.00	15-Dec-45	28.00	28.00
1046	IN001245C033	GS16DEC2045C	0.00	16-Dec-45	28.00	28.00
1047	IN001245C017	GS17DEC2045C	0.00	17-Dec-45	28.00	28.00
1048	IN001245C058	GS19DEC2045C	0.00	19-Dec-45	28.00	28.00
1049	IN000246C024	GS05FEB2046C	0.00	05-Feb-46	28.00	28.00
1050	IN000246C016	GS22FEB2046C	0.00	22-Feb-46	28.00	28.00
1051	IN000346C048	GS12MAR2046C	0.00	12-Mar-46	28.00	28.00
1052	IN000346C014	GS15MAR2046C	0.00	15-Mar-46	28.00	28.00
1053	IN000346C030	GS19MAR2046C	0.00	19-Mar-46	28.00	28.00
1054	IN000346C022	GS20MAR2046C	0.00	20-Mar-46	28.00	28.00
1055	IN000446C020	GS10APR2046C	0.00	10-Apr-46	28.00	28.00
1056	IN000446C038	GS22APR2046C	0.00	22-Apr-46	28.00	28.00
1057	IN000446C012	GS26APR2046C	0.00	26-Apr-46	28.00	28.00
1058	IN000546C019	GS06MAY2046C	0.00	06-May-46	28.00	28.00
1059	IN000546C027	GS25MAY2046C	0.00	25-May-46	28.00	28.00
1060	IN000646C041	GS12JUN2046C	0.00	12-Jun-46	28.00	28.00
1061	IN000646C025	GS15JUN2046C	0.00	15-Jun-46	28.00	28.00
1062	IN000646C033	GS16JUN2046C	0.00	16-Jun-46	28.00	28.00
1063	IN000646C017	GS17JUN2046C	0.00	17-Jun-46	28.00	28.00
1064	IN000646C058	GS19JUN2046C	0.00	19-Jun-46	28.00	28.00
1065	IN000846C021	GS05AUG2046C	0.00	05-Aug-46	28.00	28.00
1066	IN000846C013	GS22AUG2046C	0.00	22-Aug-46	28.00	28.00
1067	IN000946C045	GS12SEP2046C	0.00	12-Sep-46	28.00	28.00
1068	IN000946C011	GS15SEP2046C	0.00	15-Sep-46	28.00	28.00
1069	IN000946C037	GS19SEP2046C	0.00	19-Sep-46	28.00	28.00
1070	IN000946C029	GS20SEP2046C	0.00	20-Sep-46	28.00	28.00
1071	IN0020160068	7.06% GS 2046	7.06	10-Oct-46	10.00	10.00
1072	IN001046P011	7.06%GS10OCT2046P	0.00	10-Oct-46	28.00	28.00
1073	IN001046C027	GS10OCT2046C	0.00	10-Oct-46	28.00	28.00
1074	IN001046C035	GS22OCT2046C	0.00	22-Oct-46	28.00	28.00
1075	IN001046C019	GS26OCT2046C	0.00	26-Oct-46	28.00	28.00
1076	IN001146C017	GS06NOV2046C	0.00	06-Nov-46	28.00	28.00
1077	IN001146C025	GS25NOV2046C	0.00	25-Nov-46	28.00	28.00
1078	IN001246C049	GS12DEC2046C	0.00	12-Dec-46	28.00	28.00
1079	IN001246C023	GS15DEC2046C	0.00	15-Dec-46	28.00	28.00
1080	IN001246C031	GS16DEC2046C	0.00	16-Dec-46	28.00	28.00
1081	IN001246C015	GS17DEC2046C	0.00	17-Dec-46	28.00	28.00
1082	IN001246C056	GS19DEC2046C	0.00	19-Dec-46	28.00	28.00
1083	IN000247C022	GS05FEB2047C	0.00	05-Feb-47	28.00	28.00
1084	IN000247C014	GS22FEB2047C	0.00	22-Feb-47	28.00	28.00
1085	IN000347C046	GS12MAR2047C	0.00	12-Mar-47	28.00	28.00
1086	IN000347C012	GS15MAR2047C	0.00	15-Mar-47	28.00	28.00
1087	IN000347C038	GS19MAR2047C	0.00	19-Mar-47	28.00	28.00
1088	IN000347C020	GS20MAR2047C	0.00	20-Mar-47	28.00	28.00
1089	IN000447C028	GS22APR2047C	0.00	22-Apr-47	28.00	28.00
1090	IN000447C010	GS26APR2047C	0.00	26-Apr-47	28.00	28.00
1091	IN000547C017	GS06MAY2047C	0.00	06-May-47	28.00	28.00
1092	IN000547C025	GS25MAY2047C	0.00	25-May-47	28.00	28.00
1093	IN000647C049	GS12JUN2047C	0.00	12-Jun-47	28.00	28.00
1094	IN000647C023	GS15JUN2047C	0.00	15-Jun-47	28.00	28.00
1095	IN000647C031	GS16JUN2047C	0.00	16-Jun-47	28.00	28.00
1096	IN000647C015	GS17JUN2047C	0.00	17-Jun-47	28.00	28.00
1097	IN000647C056	GS19JUN2047C	0.00	19-Jun-47	28.00	28.00
1098	IN000847C029	GS05AUG2047C	0.00	05-Aug-47	28.00	28.00
1099	IN000847C011	GS22AUG2047C	0.00	22-Aug-47	28.00	28.00
1100	IN000947C043	GS12SEP2047C	0.00	12-Sep-47	28.00	28.00
1101	IN000947C019	GS15SEP2047C	0.00	15-Sep-47	28.00	28.00
1102	IN000947C035	GS19SEP2047C	0.00	19-Sep-47	28.00	28.00
1103	IN000947C027	GS20SEP2047C	0.00	20-Sep-47	28.00	28.00
1104	IN001047C025	GS22OCT2047C	0.00	22-Oct-47	28.00	28.00
1105	IN001047C017	GS26OCT2047C	0.00	26-Oct-47	28.00	28.00
1106	IN001147C015	GS06NOV2047C	0.00	06-Nov-47	28.00	28.00
1107	IN001147C023	GS25NOV2047C	0.00	25-Nov-47	28.00	28.00
1108	IN001247C047	GS12DEC2047C	0.00	12-Dec-47	28.00	28.00
1109	IN001247C021	GS15DEC2047C	0.00	15-Dec-47	28.00	28.00
1110	IN001247C039	GS16DEC2047C	0.00	16-Dec-47	28.00	28.00
1111	IN001247C013	GS17DEC2047C	0.00	17-Dec-47	28.00	28.00
1112	IN001247C054	GS19DEC2047C	0.00	19-Dec-47	28.00	28.00
1113	IN000248C020	GS05FEB2048C	0.00	05-Feb-48	28.00	28.00
1114	IN000248C012	GS22FEB2048C	0.00	22-Feb-48	28.00	28.00
1115	IN000348C044	GS12MAR2048C	0.00	12-Mar-48	28.00	28.00
1116	IN000348C010	GS15MAR2048C	0.00	15-Mar-48	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1117	IN000348C036	GS19MAR2048C	0.00	19-Mar-48	28.00	28.00
1118	IN000348C028	GS20MAR2048C	0.00	20-Mar-48	28.00	28.00
1119	IN000448C026	GS22APR2048C	0.00	22-Apr-48	28.00	28.00
1120	IN000448C018	GS26APR2048C	0.00	26-Apr-48	28.00	28.00
1121	IN000548C015	GS06MAY2048C	0.00	06-May-48	28.00	28.00
1122	IN000548C023	GS25MAY2048C	0.00	25-May-48	28.00	28.00
1123	IN000648C047	GS12JUN2048C	0.00	12-Jun-48	28.00	28.00
1124	IN000648C021	GS15JUN2048C	0.00	15-Jun-48	28.00	28.00
1125	IN000648C039	GS16JUN2048C	0.00	16-Jun-48	28.00	28.00
1126	IN000648C013	GS17JUN2048C	0.00	17-Jun-48	28.00	28.00
1127	IN000648C054	GS19JUN2048C	0.00	19-Jun-48	28.00	28.00
1128	IN000848C027	GS05AUG2048C	0.00	05-Aug-48	28.00	28.00
1129	IN000848C019	GS22AUG2048C	0.00	22-Aug-48	28.00	28.00
1130	IN000948C041	GS12SEP2048C	0.00	12-Sep-48	28.00	28.00
1131	IN000948C017	GS15SEP2048C	0.00	15-Sep-48	28.00	28.00
1132	IN000948C033	GS19SEP2048C	0.00	19-Sep-48	28.00	28.00
1133	IN000948C025	GS20SEP2048C	0.00	20-Sep-48	28.00	28.00
1134	IN001048C023	GS22OCT2048C	0.00	22-Oct-48	28.00	28.00
1135	IN001048C015	GS26OCT2048C	0.00	26-Oct-48	28.00	28.00
1136	IN001148C013	GS06NOV2048C	0.00	06-Nov-48	28.00	28.00
1137	IN001148C021	GS25NOV2048C	0.00	25-Nov-48	28.00	28.00
1138	IN001248C045	GS12DEC2048C	0.00	12-Dec-48	28.00	28.00
1139	IN001248C029	GS15DEC2048C	0.00	15-Dec-48	28.00	28.00
1140	IN001248C037	GS16DEC2048C	0.00	16-Dec-48	28.00	28.00
1141	IN001248C011	GS17DEC2048C	0.00	17-Dec-48	28.00	28.00
1142	IN001248C052	GS19DEC2048C	0.00	19-Dec-48	28.00	28.00
1143	IN000249C028	GS05FEB2049C	0.00	05-Feb-49	28.00	28.00
1144	IN000249C010	GS22FEB2049C	0.00	22-Feb-49	28.00	28.00
1145	IN000349C042	GS12MAR2049C	0.00	12-Mar-49	28.00	28.00
1146	IN000349C018	GS15MAR2049C	0.00	15-Mar-49	28.00	28.00
1147	IN000349C034	GS19MAR2049C	0.00	19-Mar-49	28.00	28.00
1148	IN000349C026	GS20MAR2049C	0.00	20-Mar-49	28.00	28.00
1149	IN000449C024	GS22APR2049C	0.00	22-Apr-49	28.00	28.00
1150	IN000449C016	GS26APR2049C	0.00	26-Apr-49	28.00	28.00
1151	IN000549C013	GS06MAY2049C	0.00	06-May-49	28.00	28.00
1152	IN000549C021	GS25MAY2049C	0.00	25-May-49	28.00	28.00
1153	IN000649C045	GS12JUN2049C	0.00	12-Jun-49	28.00	28.00
1154	IN0020190032	7.72% GS 2049 \$	7.72	15-Jun-49	10.00	8.00
1155	IN000649C029	GS15JUN2049C	0.00	15-Jun-49	28.00	28.00
1156	IN000649P013	7.72%GS15JUN2049P	0.00	15-Jun-49	28.00	28.00
1157	IN000649C037	GS16JUN2049C	0.00	16-Jun-49	28.00	28.00
1158	IN000649C011	GS17JUN2049C	0.00	17-Jun-49	28.00	28.00
1159	IN000649C052	GS19JUN2049C	0.00	19-Jun-49	28.00	28.00
1160	IN000849C025	GS05AUG2049C	0.00	05-Aug-49	28.00	28.00
1161	IN000849C017	GS22AUG2049C	0.00	22-Aug-49	28.00	28.00
1162	IN000949C049	GS12SEP2049C	0.00	12-Sep-49	28.00	28.00
1163	IN000949C015	GS15SEP2049C	0.00	15-Sep-49	28.00	28.00
1164	IN000949C031	GS19SEP2049C	0.00	19-Sep-49	28.00	28.00
1165	IN000949C023	GS20SEP2049C	0.00	20-Sep-49	28.00	28.00
1166	IN001049C021	GS22OCT2049C	0.00	22-Oct-49	28.00	28.00
1167	IN001049C013	GS26OCT2049C	0.00	26-Oct-49	28.00	28.00
1168	IN001149C011	GS06NOV2049C	0.00	06-Nov-49	28.00	28.00
1169	IN001149C029	GS25NOV2049C	0.00	25-Nov-49	28.00	28.00
1170	IN001249C043	GS12DEC2049C	0.00	12-Dec-49	28.00	28.00
1171	IN001249C027	GS15DEC2049C	0.00	15-Dec-49	28.00	28.00
1172	IN001249C035	GS16DEC2049C	0.00	16-Dec-49	28.00	28.00
1173	IN001249C019	GS17DEC2049C	0.00	17-Dec-49	28.00	28.00
1174	IN001249C050	GS19DEC2049C	0.00	19-Dec-49	28.00	28.00
1175	IN000250C026	GS05FEB2050C	0.00	05-Feb-50	28.00	28.00
1176	IN000250C018	GS22FEB2050C	0.00	22-Feb-50	28.00	28.00
1177	IN000350C040	GS12MAR2050C	0.00	12-Mar-50	28.00	28.00
1178	IN000350C016	GS15MAR2050C	0.00	15-Mar-50	28.00	28.00
1179	IN000350C032	GS19MAR2050C	0.00	19-Mar-50	28.00	28.00
1180	IN000350C024	GS20MAR2050C	0.00	20-Mar-50	28.00	28.00
1181	IN000450C022	GS22APR2050C	0.00	22-Apr-50	28.00	28.00
1182	IN000450C014	GS26APR2050C	0.00	26-Apr-50	28.00	28.00
1183	IN000550C011	GS06MAY2050C	0.00	06-May-50	28.00	28.00
1184	IN000550C029	GS25MAY2050C	0.00	25-May-50	28.00	28.00
1185	IN000650C043	GS12JUN2050C	0.00	12-Jun-50	28.00	28.00
1186	IN000650C027	GS15JUN2050C	0.00	15-Jun-50	28.00	28.00
1187	IN000650C035	GS16JUN2050C	0.00	16-Jun-50	28.00	28.00
1188	IN000650C019	GS17JUN2050C	0.00	17-Jun-50	28.00	28.00
1189	IN000650C050	GS19JUN2050C	0.00	19-Jun-50	28.00	28.00
1190	IN000850C023	GS05AUG2050C	0.00	05-Aug-50	28.00	28.00
1191	IN000850C015	GS22AUG2050C	0.00	22-Aug-50	28.00	28.00
1192	IN000950C047	GS12SEP2050C	0.00	12-Sep-50	28.00	28.00
1193	IN000950C013	GS15SEP2050C	0.00	15-Sep-50	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1194	IN000950C039	GS19SEP2050C	0.00	19-Sep-50	28.00	28.00
1195	IN0020200054	7.16% GS 2050	7.16	20-Sep-50	8.00	8.00
1196	IN000950P015	7.16%GS20SEP2050P	0.00	20-Sep-50	28.00	28.00
1197	IN000950C021	GS20SEP2050C	0.00	20-Sep-50	28.00	28.00
1198	IN001050C029	GS22OCT2050C	0.00	22-Oct-50	28.00	28.00
1199	IN001050C011	GS26OCT2050C	0.00	26-Oct-50	28.00	28.00
1200	IN001150C019	GS06NOV2050C	0.00	06-Nov-50	28.00	28.00
1201	IN001150C027	GS25NOV2050C	0.00	25-Nov-50	28.00	28.00
1202	IN001250C041	GS12DEC2050C	0.00	12-Dec-50	28.00	28.00
1203	IN001250C025	GS15DEC2050C	0.00	15-Dec-50	28.00	28.00
1204	IN001250C033	GS16DEC2050C	0.00	16-Dec-50	28.00	28.00
1205	IN0020200252	6.67% GS 2050	6.67	17-Dec-50	8.00	8.00
1206	IN001250P019	6.67%GS17DEC2050P	0.00	17-Dec-50	28.00	28.00
1207	IN001250C017	GS17DEC2050C	0.00	17-Dec-50	28.00	28.00
1208	IN001250C058	GS19DEC2050C	0.00	19-Dec-50	28.00	28.00
1209	IN000251C024	GS05FEB2051C	0.00	05-Feb-51	28.00	28.00
1210	IN000251C016	GS22FEB2051C	0.00	22-Feb-51	28.00	28.00
1211	IN000351C030	GS12MAR2051C	0.00	12-Mar-51	28.00	28.00
1212	IN000351C014	GS15MAR2051C	0.00	15-Mar-51	28.00	28.00
1213	IN000351C022	GS19MAR2051C	0.00	19-Mar-51	28.00	28.00
1214	IN000451C020	GS22APR2051C	0.00	22-Apr-51	28.00	28.00
1215	IN000451C012	GS26APR2051C	0.00	26-Apr-51	28.00	28.00
1216	IN000551C019	GS06MAY2051C	0.00	06-May-51	28.00	28.00
1217	IN000551C027	GS25MAY2051C	0.00	25-May-51	28.00	28.00
1218	IN000651C041	GS12JUN2051C	0.00	12-Jun-51	28.00	28.00
1219	IN000651C025	GS15JUN2051C	0.00	15-Jun-51	28.00	28.00
1220	IN000651C033	GS16JUN2051C	0.00	16-Jun-51	28.00	28.00
1221	IN000651C017	GS17JUN2051C	0.00	17-Jun-51	28.00	28.00
1222	IN000651C058	GS19JUN2051C	0.00	19-Jun-51	28.00	28.00
1223	IN000851C021	GS05AUG2051C	0.00	05-Aug-51	28.00	28.00
1224	IN000851C013	GS22AUG2051C	0.00	22-Aug-51	28.00	28.00
1225	IN000951C037	GS12SEP2051C	0.00	12-Sep-51	28.00	28.00
1226	IN000951C011	GS15SEP2051C	0.00	15-Sep-51	28.00	28.00
1227	IN000951C029	GS19SEP2051C	0.00	19-Sep-51	28.00	28.00
1228	IN001051C027	GS22OCT2051C	0.00	22-Oct-51	28.00	28.00
1229	IN001051C019	GS26OCT2051C	0.00	26-Oct-51	28.00	28.00
1230	IN001151C017	GS06NOV2051C	0.00	06-Nov-51	28.00	28.00
1231	IN001151C025	GS25NOV2051C	0.00	25-Nov-51	28.00	28.00
1232	IN0020160092	6.62% GS 2051 \$	6.62	28-Nov-51	10.00	8.00
1233	IN001251C049	GS12DEC2051C	0.00	12-Dec-51	28.00	28.00
1234	IN0020210194	6.99% GS 2051	6.99	15-Dec-51	8.00	8.00
1235	IN001251P017	6.99%GS15DEC2051P	0.00	15-Dec-51	28.00	28.00
1236	IN001251C023	GS15DEC2051C	0.00	15-Dec-51	28.00	28.00
1237	IN001251C031	GS16DEC2051C	0.00	16-Dec-51	28.00	28.00
1238	IN001251C015	GS17DEC2051C	0.00	17-Dec-51	28.00	28.00
1239	IN001251C056	GS19DEC2051C	0.00	19-Dec-51	28.00	28.00
1240	IN000252C022	GS05FEB2052C	0.00	05-Feb-52	28.00	28.00
1241	IN000252C014	GS22FEB2052C	0.00	22-Feb-52	28.00	28.00
1242	IN000352C038	GS12MAR2052C	0.00	12-Mar-52	28.00	28.00
1243	IN000352C012	GS15MAR2052C	0.00	15-Mar-52	28.00	28.00
1244	IN000352C020	GS19MAR2052C	0.00	19-Mar-52	28.00	28.00
1245	IN000452C028	GS22APR2052C	0.00	22-Apr-52	28.00	28.00
1246	IN000452C010	GS26APR2052C	0.00	26-Apr-52	28.00	28.00
1247	IN000552C017	GS06MAY2052C	0.00	06-May-52	28.00	28.00
1248	IN000552C025	GS25MAY2052C	0.00	25-May-52	28.00	28.00
1249	IN000652C049	GS12JUN2052C	0.00	12-Jun-52	28.00	28.00
1250	IN000652C023	GS15JUN2052C	0.00	15-Jun-52	28.00	28.00
1251	IN000652C031	GS16JUN2052C	0.00	16-Jun-52	28.00	28.00
1252	IN000652C015	GS17JUN2052C	0.00	17-Jun-52	28.00	28.00
1253	IN000652C056	GS19JUN2052C	0.00	19-Jun-52	28.00	28.00
1254	IN000852C029	GS05AUG2052C	0.00	05-Aug-52	28.00	28.00
1255	IN000852C011	GS22AUG2052C	0.00	22-Aug-52	28.00	28.00
1256	IN0020220086	7.36% GS 2052	7.36	12-Sep-52	8.00	8.00
1257	IN000952P011	7.36%GS12SEP2052P	0.00	12-Sep-52	28.00	28.00
1258	IN000952C035	GS12SEP2052C	0.00	12-Sep-52	28.00	28.00
1259	IN000952C019	GS15SEP2052C	0.00	15-Sep-52	28.00	28.00
1260	IN000952C027	GS19SEP2052C	0.00	19-Sep-52	28.00	28.00
1261	IN001052C025	GS22OCT2052C	0.00	22-Oct-52	28.00	28.00
1262	IN001052C017	GS26OCT2052C	0.00	26-Oct-52	28.00	28.00
1263	IN001152C015	GS06NOV2052C	0.00	06-Nov-52	28.00	28.00
1264	IN001152C023	GS25NOV2052C	0.00	25-Nov-52	28.00	28.00
1265	IN001252C047	GS12DEC2052C	0.00	12-Dec-52	28.00	28.00
1266	IN001252C021	GS15DEC2052C	0.00	15-Dec-52	28.00	28.00
1267	IN001252C039	GS16DEC2052C	0.00	16-Dec-52	28.00	28.00
1268	IN001252C013	GS17DEC2052C	0.00	17-Dec-52	28.00	28.00
1269	IN001252C054	GS19DEC2052C	0.00	19-Dec-52	28.00	28.00
1270	IN000253C020	GS05FEB2053C	0.00	05-Feb-53	28.00	28.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1271	IN000253C012	GS22FEB2053C	0.00	22-Feb-53	28.00	28.00
1272	IN000353C010	GS15MAR2053C	0.00	15-Mar-53	28.00	28.00
1273	IN000353C028	GS19MAR2053C	0.00	19-Mar-53	28.00	28.00
1274	IN000453C026	GS22APR2053C	0.00	22-Apr-53	28.00	28.00
1275	IN000453C018	GS26APR2053C	0.00	26-Apr-53	28.00	28.00
1276	IN000553C015	GS06MAY2053C	0.00	06-May-53	28.00	28.00
1277	IN000553C023	GS25MAY2053C	0.00	25-May-53	28.00	28.00
1278	IN000653C047	GS12JUN2053C	0.00	12-Jun-53	28.00	28.00
1279	IN000653C021	GS15JUN2053C	0.00	15-Jun-53	28.00	28.00
1280	IN000653C039	GS16JUN2053C	0.00	16-Jun-53	28.00	28.00
1281	IN000653C013	GS17JUN2053C	0.00	17-Jun-53	28.00	28.00
1282	IN0020230051	7.30% GS 2053	7.30	19-Jun-53	5.00	5.00
1283	IN000653C054	GS19JUN2053C	0.00	19-Jun-53	28.00	28.00
1284	IN000653P015	7.3%GS19JUN2053P	0.00	19-Jun-53	28.00	28.00
1285	IN000853C027	GS05AUG2053C	0.00	05-Aug-53	28.00	28.00
1286	IN000853C019	GS22AUG2053C	0.00	22-Aug-53	28.00	28.00
1287	IN000953C017	GS15SEP2053C	0.00	15-Sep-53	28.00	28.00
1288	IN000953C025	GS19SEP2053C	0.00	19-Sep-53	28.00	28.00
1289	IN001053C023	GS22OCT2053C	0.00	22-Oct-53	28.00	28.00
1290	IN001053C015	GS26OCT2053C	0.00	26-Oct-53	28.00	28.00
1291	IN001153C013	GS06NOV2053C	0.00	06-Nov-53	28.00	28.00
1292	IN001153C021	GS25NOV2053C	0.00	25-Nov-53	28.00	28.00
1293	IN001253C045	GS12DEC2053C	0.00	12-Dec-53	28.00	28.00
1294	IN001253C029	GS15DEC2053C	0.00	15-Dec-53	28.00	28.00
1295	IN001253C037	GS16DEC2053C	0.00	16-Dec-53	28.00	28.00
1296	IN001253C011	GS17DEC2053C	0.00	17-Dec-53	28.00	28.00
1297	IN0020230176	7.37% GOI SGRB 2054	7.37	23-Jan-54	10.00	10.00
1298	IN000254C028	GS05FEB2054C	0.00	05-Feb-54	28.00	28.00
1299	IN000254C010	GS22FEB2054C	0.00	22-Feb-54	28.00	28.00
1300	IN000354C018	GS15MAR2054C	0.00	15-Mar-54	28.00	28.00
1301	IN000354C026	GS19MAR2054C	0.00	19-Mar-54	28.00	28.00
1302	IN000454C024	GS22APR2054C	0.00	22-Apr-54	28.00	28.00
1303	IN000454C016	GS26APR2054C	0.00	26-Apr-54	28.00	28.00
1304	IN000554C013	GS06MAY2054C	0.00	06-May-54	28.00	28.00
1305	IN000554C021	GS25MAY2054C	0.00	25-May-54	28.00	28.00
1306	IN000654C045	GS12JUN2054C	0.00	12-Jun-54	28.00	28.00
1307	IN000654C029	GS15JUN2054C	0.00	15-Jun-54	28.00	28.00
1308	IN000654C037	GS16JUN2054C	0.00	16-Jun-54	28.00	28.00
1309	IN000654C011	GS17JUN2054C	0.00	17-Jun-54	28.00	28.00
1310	IN0020240118	7.09% GS 2054	7.09	05-Aug-54	5.00	5.00
1311	IN000854C025	GS05AUG2054C	0.00	05-Aug-54	28.00	28.00
1312	IN000854P019	7.09%GS05AUG2054P	0.00	05-Aug-54	28.00	28.00
1313	IN000854C017	GS22AUG2054C	0.00	22-Aug-54	28.00	28.00
1314	IN000954C015	GS15SEP2054C	0.00	15-Sep-54	28.00	28.00
1315	IN000954C023	GS19SEP2054C	0.00	19-Sep-54	28.00	28.00
1316	IN001054C021	GS22OCT2054C	0.00	22-Oct-54	28.00	28.00
1317	IN001054C013	GS26OCT2054C	0.00	26-Oct-54	28.00	28.00
1318	IN001154C011	GS06NOV2054C	0.00	06-Nov-54	28.00	28.00
1319	IN001154C029	GS25NOV2054C \$	0.00	25-Nov-54	14.00	28.00
1320	IN001254C043	GS12DEC2054C \$	0.00	12-Dec-54	14.00	28.00
1321	IN001254C027	GS15DEC2054C \$	0.00	15-Dec-54	14.00	28.00
1322	IN0020240175	6.98% GOI SGRB 2054 \$	6.98	16-Dec-54	4.00	8.00
1323	IN001254C035	GS16DEC2054C \$	0.00	16-Dec-54	14.00	28.00
1324	IN001254C019	GS17DEC2054C \$	0.00	17-Dec-54	14.00	28.00
1325	IN000255C017	GS22FEB2055C	0.00	22-Feb-55	14.00	14.00
1326	IN000355C015	GS15MAR2055C	0.00	15-Mar-55	14.00	14.00
1327	IN000355C023	GS19MAR2055C	0.00	19-Mar-55	14.00	14.00
1328	IN000455C021	GS22APR2055C	0.00	22-Apr-55	14.00	14.00
1329	IN000455C013	GS26APR2055C	0.00	26-Apr-55	14.00	14.00
1330	IN000555C010	GS06MAY2055C	0.00	06-May-55	14.00	14.00
1331	IN000555C028	GS25MAY2055C	0.00	25-May-55	14.00	14.00
1332	IN000655C042	GS12JUN2055C	0.00	12-Jun-55	14.00	14.00
1333	IN000655C026	GS15JUN2055C	0.00	15-Jun-55	14.00	14.00
1334	IN000655C034	GS16JUN2055C	0.00	16-Jun-55	14.00	14.00
1335	IN000655C018	GS17JUN2055C	0.00	17-Jun-55	14.00	14.00
1336	IN000855C014	GS22AUG2055C	0.00	22-Aug-55	14.00	14.00
1337	IN000955C012	GS15SEP2055C	0.00	15-Sep-55	14.00	14.00
1338	IN000955C020	GS19SEP2055C	0.00	19-Sep-55	14.00	14.00
1339	IN001055C028	GS22OCT2055C	0.00	22-Oct-55	14.00	14.00
1340	IN0020150077	7.72% GS 2055 \$	7.72	26-Oct-55	8.00	6.00
1341	IN001055P012	7.72%GS26OCT2055P	0.00	26-Oct-55	14.00	14.00
1342	IN001055C010	GS26OCT2055C	0.00	26-Oct-55	14.00	14.00
1343	IN001155C018	GS06NOV2055C	0.00	06-Nov-55	14.00	14.00
1344	IN001155C026	GS25NOV2055C	0.00	25-Nov-55	14.00	14.00
1345	IN001255C040	GS12DEC2055C	0.00	12-Dec-55	14.00	14.00
1346	IN001255C024	GS15DEC2055C	0.00	15-Dec-55	14.00	14.00
1347	IN001255C032	GS16DEC2055C	0.00	16-Dec-55	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1348	IN001255C016	GS17DEC2055C	0.00	17-Dec-55	14.00	14.00
1349	IN000256C015	GS22FEB2056C	0.00	22-Feb-56	14.00	14.00
1350	IN000356C013	GS15MAR2056C	0.00	15-Mar-56	14.00	14.00
1351	IN000356C021	GS19MAR2056C	0.00	19-Mar-56	14.00	14.00
1352	IN000456C011	GS22APR2056C	0.00	22-Apr-56	14.00	14.00
1353	IN000556C018	GS06MAY2056C	0.00	06-May-56	14.00	14.00
1354	IN000556C026	GS25MAY2056C	0.00	25-May-56	14.00	14.00
1355	IN000656C040	GS12JUN2056C	0.00	12-Jun-56	14.00	14.00
1356	IN000656C024	GS15JUN2056C	0.00	15-Jun-56	14.00	14.00
1357	IN000656C032	GS16JUN2056C	0.00	16-Jun-56	14.00	14.00
1358	IN000656C016	GS17JUN2056C	0.00	17-Jun-56	14.00	14.00
1359	IN000856C012	GS22AUG2056C	0.00	22-Aug-56	14.00	14.00
1360	IN000956C010	GS15SEP2056C	0.00	15-Sep-56	14.00	14.00
1361	IN000956C028	GS19SEP2056C	0.00	19-Sep-56	14.00	14.00
1362	IN001056C018	GS22OCT2056C	0.00	22-Oct-56	14.00	14.00
1363	IN001156C016	GS06NOV2056C	0.00	06-Nov-56	14.00	14.00
1364	IN001156C024	GS25NOV2056C	0.00	25-Nov-56	14.00	14.00
1365	IN001256C048	GS12DEC2056C	0.00	12-Dec-56	14.00	14.00
1366	IN001256C022	GS15DEC2056C	0.00	15-Dec-56	14.00	14.00
1367	IN001256C030	GS16DEC2056C	0.00	16-Dec-56	14.00	14.00
1368	IN001256C014	GS17DEC2056C	0.00	17-Dec-56	14.00	14.00
1369	IN000257C013	GS22FEB2057C	0.00	22-Feb-57	14.00	14.00
1370	IN000357C011	GS15MAR2057C	0.00	15-Mar-57	14.00	14.00
1371	IN000357C029	GS19MAR2057C	0.00	19-Mar-57	14.00	14.00
1372	IN000457C019	GS22APR2057C	0.00	22-Apr-57	14.00	14.00
1373	IN000557C016	GS06MAY2057C	0.00	06-May-57	14.00	14.00
1374	IN000557C024	GS25MAY2057C	0.00	25-May-57	14.00	14.00
1375	IN000657C048	GS12JUN2057C	0.00	12-Jun-57	14.00	14.00
1376	IN000657C022	GS15JUN2057C	0.00	15-Jun-57	14.00	14.00
1377	IN000657C030	GS16JUN2057C	0.00	16-Jun-57	14.00	14.00
1378	IN000657C014	GS17JUN2057C	0.00	17-Jun-57	14.00	14.00
1379	IN000857C010	GS22AUG2057C	0.00	22-Aug-57	14.00	14.00
1380	IN000957C018	GS15SEP2057C	0.00	15-Sep-57	14.00	14.00
1381	IN000957C026	GS19SEP2057C	0.00	19-Sep-57	14.00	14.00
1382	IN001057C016	GS22OCT2057C	0.00	22-Oct-57	14.00	14.00
1383	IN001157C014	GS06NOV2057C	0.00	06-Nov-57	14.00	14.00
1384	IN001157C022	GS25NOV2057C	0.00	25-Nov-57	14.00	14.00
1385	IN001257C046	GS12DEC2057C	0.00	12-Dec-57	14.00	14.00
1386	IN001257C020	GS15DEC2057C	0.00	15-Dec-57	14.00	14.00
1387	IN001257C038	GS16DEC2057C	0.00	16-Dec-57	14.00	14.00
1388	IN001257C012	GS17DEC2057C	0.00	17-Dec-57	14.00	14.00
1389	IN000258C011	GS22FEB2058C	0.00	22-Feb-58	14.00	14.00
1390	IN000358C019	GS15MAR2058C	0.00	15-Mar-58	14.00	14.00
1391	IN000358C027	GS19MAR2058C	0.00	19-Mar-58	14.00	14.00
1392	IN000458C017	GS22APR2058C	0.00	22-Apr-58	14.00	14.00
1393	IN000558C014	GS06MAY2058C	0.00	06-May-58	14.00	14.00
1394	IN000558C022	GS25MAY2058C	0.00	25-May-58	14.00	14.00
1395	IN000658C046	GS12JUN2058C	0.00	12-Jun-58	14.00	14.00
1396	IN000658C020	GS15JUN2058C	0.00	15-Jun-58	14.00	14.00
1397	IN000658C038	GS16JUN2058C	0.00	16-Jun-58	14.00	14.00
1398	IN000658C012	GS17JUN2058C	0.00	17-Jun-58	14.00	14.00
1399	IN000858C018	GS22AUG2058C	0.00	22-Aug-58	14.00	14.00
1400	IN000958C016	GS15SEP2058C	0.00	15-Sep-58	14.00	14.00
1401	IN000958C024	GS19SEP2058C	0.00	19-Sep-58	14.00	14.00
1402	IN001058C014	GS22OCT2058C	0.00	22-Oct-58	14.00	14.00
1403	IN001158C012	GS06NOV2058C	0.00	06-Nov-58	14.00	14.00
1404	IN001158C020	GS25NOV2058C	0.00	25-Nov-58	14.00	14.00
1405	IN001258C044	GS12DEC2058C	0.00	12-Dec-58	14.00	14.00
1406	IN001258C028	GS15DEC2058C	0.00	15-Dec-58	14.00	14.00
1407	IN001258C036	GS16DEC2058C	0.00	16-Dec-58	14.00	14.00
1408	IN001258C010	GS17DEC2058C	0.00	17-Dec-58	14.00	14.00
1409	IN000259C019	GS22FEB2059C	0.00	22-Feb-59	14.00	14.00
1410	IN000359C017	GS15MAR2059C	0.00	15-Mar-59	14.00	14.00
1411	IN000359C025	GS19MAR2059C	0.00	19-Mar-59	14.00	14.00
1412	IN000459C015	GS22APR2059C	0.00	22-Apr-59	14.00	14.00
1413	IN000559C012	GS06MAY2059C	0.00	06-May-59	14.00	14.00
1414	IN000559C020	GS25MAY2059C	0.00	25-May-59	14.00	14.00
1415	IN000659C044	GS12JUN2059C	0.00	12-Jun-59	14.00	14.00
1416	IN000659C028	GS15JUN2059C	0.00	15-Jun-59	14.00	14.00
1417	IN000659C036	GS16JUN2059C	0.00	16-Jun-59	14.00	14.00
1418	IN0020190057	7.63% GS 2059	7.63	17-Jun-59	8.00	8.00
1419	IN000659P012	7.63%GS17JUN2059P	0.00	17-Jun-59	14.00	14.00
1420	IN000659C010	GS17JUN2059C	0.00	17-Jun-59	14.00	14.00
1421	IN000859C016	GS22AUG2059C	0.00	22-Aug-59	14.00	14.00
1422	IN000959C014	GS15SEP2059C	0.00	15-Sep-59	14.00	14.00
1423	IN000959C022	GS19SEP2059C	0.00	19-Sep-59	14.00	14.00
1424	IN001059C012	GS22OCT2059C	0.00	22-Oct-59	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1425	IN001159C010	GS06NOV2059C	0.00	06-Nov-59	14.00	14.00
1426	IN001159C028	GS25NOV2059C	0.00	25-Nov-59	14.00	14.00
1427	IN001259C034	GS12DEC2059C	0.00	12-Dec-59	14.00	14.00
1428	IN001259C018	GS15DEC2059C	0.00	15-Dec-59	14.00	14.00
1429	IN001259C026	GS16DEC2059C	0.00	16-Dec-59	14.00	14.00
1430	IN000260C017	GS22FEB2060C	0.00	22-Feb-60	14.00	14.00
1431	IN000360C015	GS15MAR2060C	0.00	15-Mar-60	14.00	14.00
1432	IN000360C023	GS19MAR2060C	0.00	19-Mar-60	14.00	14.00
1433	IN000460C013	GS22APR2060C	0.00	22-Apr-60	14.00	14.00
1434	IN000560C010	GS06MAY2060C	0.00	06-May-60	14.00	14.00
1435	IN000560C028	GS25MAY2060C	0.00	25-May-60	14.00	14.00
1436	IN000660C034	GS12JUN2060C	0.00	12-Jun-60	14.00	14.00
1437	IN000660C018	GS15JUN2060C	0.00	15-Jun-60	14.00	14.00
1438	IN000660C026	GS16JUN2060C	0.00	16-Jun-60	14.00	14.00
1439	IN000860C014	GS22AUG2060C	0.00	22-Aug-60	14.00	14.00
1440	IN0020200039	7.19% GS 2060	7.19	15-Sep-60	8.00	8.00
1441	IN000960C012	GS15SEP2060C	0.00	15-Sep-60	14.00	14.00
1442	IN000960P014	7.19%GS15SEP2060P	0.00	15-Sep-60	14.00	14.00
1443	IN000960C020	GS19SEP2060C	0.00	19-Sep-60	14.00	14.00
1444	IN001060C010	GS22OCT2060C	0.00	22-Oct-60	14.00	14.00
1445	IN001160C018	GS06NOV2060C	0.00	06-Nov-60	14.00	14.00
1446	IN001160C026	GS25NOV2060C	0.00	25-Nov-60	14.00	14.00
1447	IN001260C032	GS12DEC2060C	0.00	12-Dec-60	14.00	14.00
1448	IN0020200187	6.80% GS 2060	6.80	15-Dec-60	6.00	6.00
1449	IN001260P018	6.8%GS15DEC2060P	0.00	15-Dec-60	14.00	14.00
1450	IN001260C016	GS15DEC2060C	0.00	15-Dec-60	14.00	14.00
1451	IN001260C024	GS16DEC2060C	0.00	16-Dec-60	14.00	14.00
1452	IN0020200401	6.76% GS 2061	6.76	22-Feb-61	6.00	6.00
1453	IN000261C015	GS22FEB2061C	0.00	22-Feb-61	14.00	14.00
1454	IN000261P017	6.76%GS22FEB2061P	0.00	22-Feb-61	14.00	14.00
1455	IN000361C013	GS19MAR2061C	0.00	19-Mar-61	14.00	14.00
1456	IN000461C011	GS22APR2061C	0.00	22-Apr-61	14.00	14.00
1457	IN000561C018	GS06MAY2061C	0.00	06-May-61	14.00	14.00
1458	IN000561C026	GS25MAY2061C	0.00	25-May-61	14.00	14.00
1459	IN000661C024	GS12JUN2061C	0.00	12-Jun-61	14.00	14.00
1460	IN000661C016	GS16JUN2061C	0.00	16-Jun-61	14.00	14.00
1461	IN000961C010	GS19SEP2061C	0.00	19-Sep-61	14.00	14.00
1462	IN001061C018	GS22OCT2061C	0.00	22-Oct-61	14.00	14.00
1463	IN001161C016	GS06NOV2061C	0.00	06-Nov-61	14.00	14.00
1464	IN001161C024	GS25NOV2061C	0.00	25-Nov-61	14.00	14.00
1465	IN001261C022	GS12DEC2061C	0.00	12-Dec-61	14.00	14.00
1466	IN0020210202	6.95% GS 2061	6.95	16-Dec-61	6.00	6.00
1467	IN001261C014	GS16DEC2061C	0.00	16-Dec-61	14.00	14.00
1468	IN001261P016	6.95%GS16DEC2061P	0.00	16-Dec-61	14.00	14.00
1469	IN000362C011	GS19MAR2062C	0.00	19-Mar-62	14.00	14.00
1470	IN000462C019	GS22APR2062C	0.00	22-Apr-62	14.00	14.00
1471	IN000562C016	GS06MAY2062C	0.00	06-May-62	14.00	14.00
1472	IN000562C024	GS25MAY2062C	0.00	25-May-62	14.00	14.00
1473	IN000662C014	GS12JUN2062C	0.00	12-Jun-62	14.00	14.00
1474	IN0020220094	7.40% GS 2062	7.40	19-Sep-62	8.00	8.00
1475	IN000962P010	7.4%GS19SEP2062P	0.00	19-Sep-62	14.00	14.00
1476	IN000962C018	GS19SEP2062C	0.00	19-Sep-62	14.00	14.00
1477	IN001062C016	GS22OCT2062C	0.00	22-Oct-62	14.00	14.00
1478	IN001162C014	GS06NOV2062C	0.00	06-Nov-62	14.00	14.00
1479	IN001162C022	GS25NOV2062C	0.00	25-Nov-62	14.00	14.00
1480	IN001262C012	GS12DEC2062C	0.00	12-Dec-62	14.00	14.00
1481	IN000463C017	GS22APR2063C	0.00	22-Apr-63	14.00	14.00
1482	IN000563C014	GS06MAY2063C	0.00	06-May-63	14.00	14.00
1483	IN000563C022	GS25MAY2063C	0.00	25-May-63	14.00	14.00
1484	IN0020230044	7.25% GS 2063	7.25	12-Jun-63	6.00	6.00
1485	IN000663C012	GS12JUN2063C	0.00	12-Jun-63	14.00	14.00
1486	IN000663P014	7.25%GS12JUN2063P	0.00	12-Jun-63	14.00	14.00
1487	IN001063C014	GS22OCT2063C	0.00	22-Oct-63	14.00	14.00
1488	IN001163C012	GS06NOV2063C	0.00	06-Nov-63	14.00	14.00
1489	IN001163C020	GS25NOV2063C	0.00	25-Nov-63	14.00	14.00
1490	IN0020240035	7.34% GS 2064	7.34	22-Apr-64	4.00	4.00
1491	IN000464P017	7.34%GS22APR2064P	0.00	22-Apr-64	14.00	14.00
1492	IN000464C015	GS22APR2064C	0.00	22-Apr-64	14.00	14.00
1493	IN000564C012	GS06MAY2064C	0.00	06-May-64	14.00	14.00
1494	IN000564C020	GS25MAY2064C	0.00	25-May-64	14.00	14.00
1495	IN001164C010	GS06NOV2064C	0.00	06-Nov-64	14.00	14.00
1496	IN001164C028	GS25NOV2064C	0.00	25-Nov-64	14.00	14.00
1497	IN000565C019	GS06MAY2065C	0.00	06-May-65	14.00	14.00
1498	IN000565C027	GS25MAY2065C	0.00	25-May-65	14.00	14.00
1499	IN001165C017	GS06NOV2065C	0.00	06-Nov-65	14.00	14.00
1500	IN001165C025	GS25NOV2065C	0.00	25-Nov-65	14.00	14.00
1501	IN000566C017	GS06MAY2066C	0.00	06-May-66	14.00	14.00

Sr. No	ISIN No.	Security Description	Coupon	Maturity Date	Existing Hair Cut Rate (%)	Revised Hair Cut Rate (%)
1502	IN000566C025	GS25MAY2066C	0.00	25-May-66	14.00	14.00
1503	IN001166C015	GS06NOV2066C	0.00	06-Nov-66	15.00	15.00
1504	IN001166C023	GS25NOV2066C	0.00	25-Nov-66	15.00	15.00
1505	IN000567C015	GS06MAY2067C	0.00	06-May-67	15.00	15.00
1506	IN000567C023	GS25MAY2067C	0.00	25-May-67	15.00	15.00
1507	IN001167C013	GS06NOV2067C	0.00	06-Nov-67	16.00	16.00
1508	IN001167C021	GS25NOV2067C	0.00	25-Nov-67	16.00	16.00
1509	IN000568C013	GS06MAY2068C	0.00	06-May-68	16.00	16.00
1510	IN000568C021	GS25MAY2068C	0.00	25-May-68	16.00	16.00
1511	IN001168C011	GS06NOV2068C	0.00	06-Nov-68	16.00	16.00
1512	IN001168C029	GS25NOV2068C \$	0.00	25-Nov-68	17.00	16.00
1513	IN000569C011	GS06MAY2069C	0.00	06-May-69	17.00	17.00
1514	IN000569C029	GS25MAY2069C	0.00	25-May-69	17.00	17.00
1515	IN001169C019	GS06NOV2069C	0.00	06-Nov-69	17.00	17.00
1516	IN001169C027	GS25NOV2069C	0.00	25-Nov-69	17.00	17.00
1517	IN000570C019	GS06MAY2070C	0.00	06-May-70	17.00	17.00
1518	IN000570C027	GS25MAY2070C	0.00	25-May-70	17.00	17.00
1519	IN001170C017	GS06NOV2070C	0.00	06-Nov-70	18.00	18.00
1520	IN001170C025	GS25NOV2070C	0.00	25-Nov-70	18.00	18.00
1521	IN000571C017	GS06MAY2071C	0.00	06-May-71	18.00	18.00
1522	IN000571C025	GS25MAY2071C	0.00	25-May-71	18.00	18.00
1523	IN001171C015	GS06NOV2071C	0.00	06-Nov-71	18.00	18.00
1524	IN001171C023	GS25NOV2071C	0.00	25-Nov-71	18.00	18.00
1525	IN000572C015	GS06MAY2072C	0.00	06-May-72	18.00	18.00
1526	IN000572C023	GS25MAY2072C	0.00	25-May-72	18.00	18.00
1527	IN001172C013	GS06NOV2072C	0.00	06-Nov-72	18.00	18.00
1528	IN001172C021	GS25NOV2072C	0.00	25-Nov-72	18.00	18.00
1529	IN000573C013	GS06MAY2073C	0.00	06-May-73	18.00	18.00
1530	IN000573C021	GS25MAY2073C	0.00	25-May-73	18.00	18.00
1531	IN0020230127	7.46% GS 2073 \$	7.46	06-Nov-73	4.00	6.00
1532	IN001173C011	GS06NOV2073C \$	0.00	06-Nov-73	19.00	18.00
1533	IN001173P013	7.46%GS06NOV2073P \$	0.00	06-Nov-73	19.00	18.00
1534	IN001173C029	GS25NOV2073C	0.00	25-Nov-73	19.00	19.00
1535	IN000574C011	GS25MAY2074C	0.00	25-May-74	20.00	20.00
1536	IN0020240142	7.09% GS 2074	7.09	25-Nov-74	4.00	4.00
1537	IN001174C019	GS25NOV2074C	0.00	25-Nov-74	21.00	21.00
1538	IN001174P011	7.09%GS25NOV2074P	0.00	25-Nov-74	21.00	21.00

\$ Change in HairCut rates with effect from EOD of 08-01-2025.