



NOTIFICATION
Securities Segment - Triparty Repo

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

07-Jan-25

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

Further to our Notification No. RMD/TREPS/ES&H/24/68 dated 06-Jan-25, based on the monthly review, the list of eligible securities remains unchanged for the month of **Jan'24**

2. We refer to our notification no. RMD/SS/21/21 dated 16th Apr' 2021, on collateral concentration and acceptance of State Developments Loans (SDL's) as collateral in Tri-party Repo. Based on the trade data for the previous month, the details of security-wise liquidity category for the purpose of acceptance of collateral in Tri party Repo are placed here under. **Accordingly, the borrowing limits will be revised based on the liquidity category applicable as under:**

- a. For Illiquid securities becoming Semi-liquid/Liquid () - EOD of 08th Jan'25.
- b. For Liquid(Semi-Liquid) securities becoming Semi-liquid(Liquid) () - EOD of 08th Jan'25.
- c. For Liquid/Semi-liquid securities becoming Illiquid (*) - EOD of 22nd Jan'25.

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

4. Further, please note that all **GOI Floating Rate Bonds** accepted as eligible collateral towards borrowing limit without any restriction i.e., up to 100% of the market value (net of haircut). Applicable hair cut are adjusted twice towards the multiplicand for concentration of collateral.

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

5. Also, it has been decided to change the haircut rates of certain Eligible Securities (\$) with effect from **EOD of 08th Jan'25**.

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

sd/-

Chief Risk Officer
(Risk Management)

Encl : Complete list of eligible securities

Securities Segment - Triparty Party Repo

Complete list of Eligible Securities

(w.e.f. 08th Jan '25.)

A. Government of India Treasury Bills & Cash Management Bills

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|-------------------|
| 1 | IN002024Y159 | 09/01/2025 MATURING 182 DTB | - | 09-Jan-25 | 1.00 |
| 2 | IN002024X276 | 09/01/2025 MATURING 91 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 | IN002024Y175 | 23/01/2025 MATURING 182 DTB | - | 23-Jan-25 | 1.00 |
| 8 | IN002024X292 | 23/01/2025 MATURING 91 DTB | - | 23-Jan-25 | 1.00 |
| 9 | IN002023Z455 | 23/01/2025 MATURING 364 DTB | - | 23-Jan-25 | 1.00 |
| 10 | IN002024Y183 | 30/01/2025 MATURING 182 DTB | - | 30-Jan-25 | 1.00 |
| 11 | IN002024X300 | 30/01/2025 MATURING 91 DTB | - | 30-Jan-25 | 1.00 |
| 12 | IN002023Z463 | 30/01/2025 MATURING 364 DTB | - | 30-Jan-25 | 1.00 |
| 13 | IN002024Y191 | 06/02/2025 MATURING 182 DTB | - | 06-Feb-25 | 1.00 |
| 14 | IN002024X318 | 06/02/2025 MATURING 91 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 | IN002024Y233 | 06/03/2025 MATURING 182 DTB | - | 06-Mar-25 | 1.00 |
| 26 | IN002024X359 | 06/03/2025 MATURING 91 DTB | - | 06-Mar-25 | 1.00 |
| 27 | IN002023Z521 | 06/03/2025 MATURING 364 DTB | - | 06-Mar-25 | 1.00 |
| 28 | IN002024Y241 | 13/03/2025 MATURING 182 DTB | - | 13-Mar-25 | 1.00 |
| 29 | IN002024X367 | 13/03/2025 MATURING 91 DTB | - | 13-Mar-25 | 1.00 |
| 30 | IN002023Z539 | 13/03/2025 MATURING 364 DTB | - | 13-Mar-25 | 1.00 |
| 31 | IN002024X375 | 20/03/2025 MATURING 91 DTB | - | 20-Mar-25 | 1.00 |
| 32 | IN002023Z547 | 20/03/2025 MATURING 364 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 | IN002024Z040 | 24/04/2025 MATURING 364 DTB | - | 24-Apr-25 | 1.00 |
| 44 | IN002024Y282 | 24/04/2025 MATURING 182 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 | IN002024Z065 | 08/05/2025 MATURING 364 DTB | - | 08-May-25 | 1.00 |
| 48 | IN002024Y308 | 08/05/2025 MATURING 182 DTB | - | 08-May-25 | 1.00 |
| 49 | IN002024Z073 | 15/05/2025 MATURING 364 DTB | - | 15-May-25 | 1.00 |
| 50 | IN002024Y316 | 15/05/2025 MATURING 182 DTB | - | 15-May-25 | 1.00 |
| 51 | IN002024Z081 | 23/05/2025 MATURING 364 DTB | - | 23-May-25 | 1.00 |
| 52 | IN002024Y324 | 23/05/2025 MATURING 182 DTB | - | 23-May-25 | 1.00 |
| 53 | IN002024Z099 | 29/05/2025 MATURING 364 DTB | - | 29-May-25 | 1.00 |
| 54 | IN002024Y332 | 29/05/2025 MATURING 182 DTB | - | 29-May-25 | 1.00 |
| 55 | IN002024Z107 | 05/06/2025 MATURING 364 DTB | - | 05-Jun-25 | 1.00 |
| 56 | IN002024Y340 | 05/06/2025 MATURING 182 DTB | - | 05-Jun-25 | 1.00 |
| 57 | IN002024Z115 | 12/06/2025 MATURING 364 DTB | - | 12-Jun-25 | 1.00 |
| 58 | IN002024Y357 | 12/06/2025 MATURING 182 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 |

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|----|--------------|-----------------------------|---|-----------|------|
| 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 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1 | IN000125C020 | GS09JAN2025C | 0.00 | 09-Jan-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 2 | IN0020220128 | 6.89% GS 2025 | 6.89 | 16-Jan-25 | Semi-Liquid | Semi-Liquid | 1.00 | 1.00 |
| 3 | IN000225C036 | GS05FEB2025C | 0.00 | 05-Feb-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 4 | IN000225C010 | GS10FEB2025C | 0.00 | 10-Feb-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 5 | IN000225C028 | GS22FEB2025C | 0.00 | 22-Feb-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 6 | IN000325C075 | GS06MAR2025C | 0.00 | 06-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 7 | IN000325C018 | GS09MAR2025C | 0.00 | 09-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 8 | IN000325C059 | GS12MAR2025C | 0.00 | 12-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 9 | IN000325C026 | GS15MAR2025C | 0.00 | 15-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 10 | IN000325C042 | GS19MAR2025C | 0.00 | 19-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 11 | IN000325C034 | GS20MAR2025C | 0.00 | 20-Mar-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 12 | IN000425C024 | GS10APR2025C | 0.00 | 10-Apr-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 13 | IN000425C032 | GS12APR2025C | 0.00 | 12-Apr-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 14 | IN000425C057 | GS15APR2025C | 0.00 | 15-Apr-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 15 | IN000425C040 | GS22APR2025C | 0.00 | 22-Apr-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 16 | IN000425C016 | GS26APR2025C | 0.00 | 26-Apr-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 17 | IN000525C021 | GS06MAY2025C | 0.00 | 06-May-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 18 | IN000525C013 | GS10MAY2025C | 0.00 | 10-May-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 19 | IN0020150036 | 7.72% GS 2025 | 7.72 | 25-May-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 20 | IN000525C039 | GS25MAY2025C | 0.00 | 25-May-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 21 | IN000625C086 | GS01JUN2025C | 0.00 | 01-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 22 | IN000625C011 | GS07JUN2025C | 0.00 | 07-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 23 | IN000625C045 | GS12JUN2025C | 0.00 | 12-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 24 | IN0020200112 | 5.22% GS 2025 \$ | 5.22 | 15-Jun-25 | Semi-Liquid | Semi-Liquid | 2.00 | 1.00 |
| 25 | IN000625C052 | GS15JUN2025C | 0.00 | 15-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 26 | IN000625C078 | GS16JUN2025C | 0.00 | 16-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 27 | IN000625C037 | GS17JUN2025C | 0.00 | 17-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 28 | IN000625C094 | GS19JUN2025C | 0.00 | 19-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 29 | IN000625C060 | GS23JUN2025C | 0.00 | 23-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 30 | IN000625C029 | GS30JUN2025C | 0.00 | 30-Jun-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 31 | IN000725C019 | GS02JUL2025C | 0.00 | 02-Jul-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 32 | IN000725C027 | GS09JUL2025C | 0.00 | 09-Jul-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 33 | IN000825C033 | GS05AUG2025C | 0.00 | 05-Aug-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 34 | IN000825C017 | GS10AUG2025C | 0.00 | 10-Aug-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 35 | IN000825C025 | GS22AUG2025C | 0.00 | 22-Aug-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 36 | IN000925C072 | GS06SEP2025C | 0.00 | 06-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 37 | IN000925C015 | GS09SEP2025C | 0.00 | 09-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 38 | IN000925C056 | GS12SEP2025C | 0.00 | 12-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 39 | IN000925C023 | GS15SEP2025C | 0.00 | 15-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 40 | IN000925C049 | GS19SEP2025C | 0.00 | 19-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 41 | IN000925C031 | GS20SEP2025C | 0.00 | 20-Sep-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 42 | IN0020120047 | 8.20% GOVT. STOCK 2025 | 8.20 | 24-Sep-25 | Semi-Liquid | Illiquid * | 2.00 | 2.00 |
| 43 | IN0020030071 | 5.97% GOVT. STOCK 2025 | 5.97 | 25-Sep-25 | Illiquid | Illiquid | 2.00 | 2.00 |
| 44 | IN001025C021 | GS10OCT2025C | 0.00 | 10-Oct-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 45 | IN001025C039 | GS12OCT2025C | 0.00 | 12-Oct-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 46 | IN001025C054 | GS15OCT2025C | 0.00 | 15-Oct-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 47 | IN001025C047 | GS22OCT2025C | 0.00 | 22-Oct-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 48 | IN001025C013 | GS26OCT2025C | 0.00 | 26-Oct-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 49 | IN001125C029 | GS06NOV2025C | 0.00 | 06-Nov-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 50 | IN0020200278 | 5.15% GS 2025 | 5.15 | 09-Nov-25 | Semi-Liquid | Illiquid * | 2.00 | 2.00 |
| 51 | IN001125C011 | GS10NOV2025C | 0.00 | 10-Nov-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 52 | IN001125C037 | GS25NOV2025C | 0.00 | 25-Nov-25 | Illiquid | Illiquid | 1.00 | 1.00 |
| 53 | IN001225C084 | GS01DEC2025C \$ | 0.00 | 01-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 54 | IN001225C019 | GS07DEC2025C \$ | 0.00 | 07-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 55 | IN001225C043 | GS12DEC2025C \$ | 0.00 | 12-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 56 | IN001225C050 | GS15DEC2025C \$ | 0.00 | 15-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 57 | IN001225C076 | GS16DEC2025C \$ | 0.00 | 16-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 58 | IN001225C035 | GS17DEC2025C \$ | 0.00 | 17-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 59 | IN001225C092 | GS19DEC2025C \$ | 0.00 | 19-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 60 | IN001225C068 | GS23DEC2025C \$ | 0.00 | 23-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |
| 61 | IN001225C027 | GS31DEC2025C \$ | 0.00 | 31-Dec-25 | Illiquid | Illiquid | 3.00 | 1.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|---------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 62 | IN000126C010 | GS02JAN2026C | 0.00 | 02-Jan-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 63 | IN000126C028 | GS09JAN2026C | 0.00 | 09-Jan-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 64 | IN0020150093 | 7.59% GS 2026 \$ | 7.59 | 11-Jan-26 | Illiquid | Semi-Liquid # | 4.00 | 3.00 |
| 65 | IN000226C034 | GS05FEB2026C | 0.00 | 05-Feb-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 66 | IN000226C018 | GS10FEB2026C | 0.00 | 10-Feb-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 67 | IN000226C026 | GS22FEB2026C | 0.00 | 22-Feb-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 68 | IN000326C073 | GS06MAR2026C | 0.00 | 06-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 69 | IN000326C016 | GS09MAR2026C | 0.00 | 09-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 70 | IN000326C057 | GS12MAR2026C | 0.00 | 12-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 71 | IN000326C024 | GS15MAR2026C | 0.00 | 15-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 72 | IN000326C040 | GS19MAR2026C | 0.00 | 19-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 73 | IN000326C032 | GS20MAR2026C | 0.00 | 20-Mar-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 74 | IN0020190016 | 7.27% GS 2026 \$ | 7.27 | 08-Apr-26 | Illiquid | Semi-Liquid # | 4.00 | 3.00 |
| 75 | IN000426C022 | GS10APR2026C | 0.00 | 10-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 76 | IN0020210012 | 5.63% GS 2026 | 5.63 | 12-Apr-26 | Semi-Liquid | Semi-Liquid | 3.00 | 3.00 |
| 77 | IN000426P016 | 5.63%GS12APR2026P | 0.00 | 12-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 78 | IN000426C030 | GS12APR2026C | 0.00 | 12-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 79 | IN000426C055 | GS15APR2026C | 0.00 | 15-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 80 | IN0020230028 | 6.99% GS 2026 | 6.99 | 17-Apr-26 | Semi-Liquid | Semi-Liquid | 3.00 | 3.00 |
| 81 | IN000426C048 | GS22APR2026C | 0.00 | 22-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 82 | IN000426C014 | GS26APR2026C | 0.00 | 26-Apr-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 83 | IN000526C029 | GS06MAY2026C | 0.00 | 06-May-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 84 | IN000526C011 | GS10MAY2026C | 0.00 | 10-May-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 85 | IN000526C037 | GS25MAY2026C | 0.00 | 25-May-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 86 | IN000626C084 | GS01JUN2026C | 0.00 | 01-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 87 | IN000626C019 | GS07JUN2026C | 0.00 | 07-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 88 | IN000626C043 | GS12JUN2026C | 0.00 | 12-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 89 | IN000626C050 | GS15JUN2026C | 0.00 | 15-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 90 | IN000626C076 | GS16JUN2026C | 0.00 | 16-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 91 | IN000626C035 | GS17JUN2026C | 0.00 | 17-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 92 | IN000626C092 | GS19JUN2026C | 0.00 | 19-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 93 | IN000626C068 | GS23JUN2026C | 0.00 | 23-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 94 | IN000626C027 | GS30JUN2026C | 0.00 | 30-Jun-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 95 | IN000726C017 | GS02JUL2026C | 0.00 | 02-Jul-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 96 | IN0020120039 | 8.33% GOVT. STOCK 2026 \$ | 8.33 | 09-Jul-26 | Illiquid | Semi-Liquid # | 4.00 | 3.00 |
| 97 | IN000726P019 | 8.33%GS09JUL2026P | 0.00 | 09-Jul-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 98 | IN000726C025 | GS09JUL2026C | 0.00 | 09-Jul-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 99 | IN000826C031 | GS05AUG2026C | 0.00 | 05-Aug-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 100 | IN000826C015 | GS10AUG2026C | 0.00 | 10-Aug-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 101 | IN000826C023 | GS22AUG2026C | 0.00 | 22-Aug-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 102 | IN0020160035 | 6.97% GS 2026 \$ | 6.97 | 06-Sep-26 | Illiquid | Semi-Liquid # | 4.00 | 3.00 |
| 103 | IN000926P015 | 6.97%GS06SEP2026P | 0.00 | 06-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 104 | IN000926C070 | GS06SEP2026C | 0.00 | 06-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 105 | IN000926C013 | GS09SEP2026C | 0.00 | 09-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 106 | IN0020010081 | 10.18% GS 2026 | 10.18 | 11-Sep-26 | Illiquid | Illiquid | 4.00 | 4.00 |
| 107 | IN000926C054 | GS12SEP2026C | 0.00 | 12-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 108 | IN000926C021 | GS15SEP2026C | 0.00 | 15-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 109 | IN000926C047 | GS19SEP2026C | 0.00 | 19-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 110 | IN000926C039 | GS20SEP2026C | 0.00 | 20-Sep-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 111 | IN001026C029 | GS10OCT2026C | 0.00 | 10-Oct-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 112 | IN001026C045 | GS15OCT2026C | 0.00 | 15-Oct-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 113 | IN001026C037 | GS22OCT2026C | 0.00 | 22-Oct-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 114 | IN001026C011 | GS26OCT2026C | 0.00 | 26-Oct-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 115 | IN0020230119 | 7.33% GS 2026 | 7.33 | 30-Oct-26 | Semi-Liquid | Semi-Liquid | 3.00 | 3.00 |
| 116 | IN001126C027 | GS06NOV2026C | 0.00 | 06-Nov-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 117 | IN001126C019 | GS10NOV2026C | 0.00 | 10-Nov-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 118 | IN0020210186 | 5.74% GS 2026 | 5.74 | 15-Nov-26 | Semi-Liquid | Semi-Liquid | 3.00 | 3.00 |
| 119 | IN0020140060 | 8.15% GS 2026 \$ | 8.15 | 24-Nov-26 | Semi-Liquid | Illiquid * | 3.00 | 4.00 |
| 120 | IN001126C035 | GS25NOV2026C | 0.00 | 25-Nov-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 121 | IN001226C082 | GS01DEC2026C | 0.00 | 01-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 122 | IN001226C017 | GS07DEC2026C | 0.00 | 07-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 123 | IN001226C041 | GS12DEC2026C | 0.00 | 12-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 124 | IN001226C058 | GS15DEC2026C | 0.00 | 15-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 125 | IN001226C074 | GS16DEC2026C | 0.00 | 16-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 126 | IN001226C033 | GS17DEC2026C | 0.00 | 17-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 127 | IN001226C090 | GS19DEC2026C | 0.00 | 19-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 128 | IN001226C066 | GS23DEC2026C | 0.00 | 23-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 129 | IN001226C025 | GS31DEC2026C | 0.00 | 31-Dec-26 | Illiquid | Illiquid | 3.00 | 3.00 |
| 130 | IN000127C018 | GS02JAN2027C | 0.00 | 02-Jan-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 131 | IN000227C032 | GS05FEB2027C | 0.00 | 05-Feb-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 132 | IN000227C016 | GS10FEB2027C | 0.00 | 10-Feb-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 133 | IN0020060078 | 8.24% GOVT. STOCK 2027 | 8.24 | 15-Feb-27 | Illiquid | Illiquid | 4.00 | 4.00 |
| 134 | IN000227C024 | GS22FEB2027C | 0.00 | 22-Feb-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 135 | IN000327C014 | GS09MAR2027C | 0.00 | 09-Mar-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 136 | IN000327C055 | GS12MAR2027C | 0.00 | 12-Mar-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 137 | IN000327C022 | GS15MAR2027C | 0.00 | 15-Mar-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 138 | IN000327C048 | GS19MAR2027C | 0.00 | 19-Mar-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 139 | IN000327C030 | GS20MAR2027C | 0.00 | 20-Mar-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 140 | IN000427C020 | GS10APR2027C | 0.00 | 10-Apr-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 141 | IN000427C046 | GS15APR2027C | 0.00 | 15-Apr-27 | Illiquid | Illiquid | 3.00 | 3.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 142 | IN000427C038 | GS22APR2027C | 0.00 | 22-Apr-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 143 | IN000427C012 | GS26APR2027C | 0.00 | 26-Apr-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 144 | IN000527C027 | GS06MAY2027C | 0.00 | 06-May-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 145 | IN000527C019 | GS10MAY2027C | 0.00 | 10-May-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 146 | IN0020170026 | 6.79% GS 2027 \$ | 6.79 | 15-May-27 | Illiquid | Semi-Liquid # | 4.00 | 3.00 |
| 147 | IN000527C035 | GS25MAY2027C | 0.00 | 25-May-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 148 | IN0020240043 | 7.02% GS 2027 | 7.02 | 27-May-27 | Semi-Liquid | Semi-Liquid | 3.00 | 3.00 |
| 149 | IN000627C082 | GS01JUN2027C | 0.00 | 01-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 150 | IN000627C017 | GS07JUN2027C | 0.00 | 07-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 151 | IN000627C041 | GS12JUN2027C | 0.00 | 12-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 152 | IN000627C058 | GS15JUN2027C | 0.00 | 15-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 153 | IN000627C074 | GS16JUN2027C | 0.00 | 16-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 154 | IN000627C033 | GS17JUN2027C | 0.00 | 17-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 155 | IN000627C090 | GS19JUN2027C | 0.00 | 19-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 156 | IN0020220037 | 7.38% GS 2027 | 7.38 | 20-Jun-27 | Liquid | Liquid | 2.00 | 2.00 |
| 157 | IN000627C066 | GS23JUN2027C | 0.00 | 23-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 158 | IN000627C025 | GS30JUN2027C | 0.00 | 30-Jun-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 159 | IN000727C015 | GS02JUL2027C | 0.00 | 02-Jul-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 160 | IN0020070036 | 8.26% GOVT. STOCK 2027 | 8.26 | 02-Aug-27 | Illiquid | Illiquid | 4.00 | 4.00 |
| 161 | IN000827C039 | GS05AUG2027C | 0.00 | 05-Aug-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 162 | IN000827C013 | GS10AUG2027C | 0.00 | 10-Aug-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 163 | IN000827C021 | GS22AUG2027C | 0.00 | 22-Aug-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 164 | IN000927C011 | GS09SEP2027C | 0.00 | 09-Sep-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 165 | IN000927C052 | GS12SEP2027C | 0.00 | 12-Sep-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 166 | IN000927C029 | GS15SEP2027C | 0.00 | 15-Sep-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 167 | IN000927C045 | GS19SEP2027C | 0.00 | 19-Sep-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 168 | IN000927C037 | GS20SEP2027C | 0.00 | 20-Sep-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 169 | IN0020070069 | 8.28% GOVT. STOCK 2027 | 8.28 | 21-Sep-27 | Illiquid | Illiquid | 4.00 | 4.00 |
| 170 | IN001027C027 | GS10OCT2027C | 0.00 | 10-Oct-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 171 | IN001027C043 | GS15OCT2027C | 0.00 | 15-Oct-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 172 | IN001027C035 | GS22OCT2027C | 0.00 | 22-Oct-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 173 | IN001027C019 | GS26OCT2027C | 0.00 | 26-Oct-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 174 | IN001127C025 | GS06NOV2027C | 0.00 | 06-Nov-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 175 | IN001127C017 | GS10NOV2027C | 0.00 | 10-Nov-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 176 | IN001127C033 | GS25NOV2027C | 0.00 | 25-Nov-27 | Illiquid | Illiquid | 3.00 | 3.00 |
| 177 | IN001227C080 | GS01DEC2027C \$ | 0.00 | 01-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 178 | IN001227C015 | GS07DEC2027C \$ | 0.00 | 07-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 179 | IN0020240167 | 6.64% GS 2027 | 6.64 | 09-Dec-27 | Liquid | Semi-Liquid # | 3.00 | 3.00 |
| 180 | IN001227C049 | GS12DEC2027C \$ | 0.00 | 12-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 181 | IN001227C056 | GS15DEC2027C \$ | 0.00 | 15-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 182 | IN001227C072 | GS16DEC2027C \$ | 0.00 | 16-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 183 | IN001227C031 | GS17DEC2027C \$ | 0.00 | 17-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 184 | IN001227C098 | GS19DEC2027C \$ | 0.00 | 19-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 185 | IN001227C064 | GS23DEC2027C \$ | 0.00 | 23-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 186 | IN001227C023 | GS31DEC2027C \$ | 0.00 | 31-Dec-27 | Illiquid | Illiquid | 4.00 | 3.00 |
| 187 | IN000128C016 | GS02JAN2028C | 0.00 | 02-Jan-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 188 | IN0020170174 | 7.17% GS 2028 | 7.17 | 08-Jan-28 | Semi-Liquid | Semi-Liquid | 4.00 | 4.00 |
| 189 | IN0020220136 | 7.10% GOI SGrB 2028 | 7.10 | 27-Jan-28 | Illiquid | Illiquid | 5.00 | 5.00 |
| 190 | IN000228C030 | GS05FEB2028C | 0.00 | 05-Feb-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 191 | IN000228C014 | GS10FEB2028C | 0.00 | 10-Feb-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 192 | IN000228C022 | GS22FEB2028C | 0.00 | 22-Feb-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 193 | IN000328C012 | GS09MAR2028C | 0.00 | 09-Mar-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 194 | IN000328C053 | GS12MAR2028C | 0.00 | 12-Mar-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 195 | IN000328C020 | GS15MAR2028C | 0.00 | 15-Mar-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 196 | IN000328C046 | GS19MAR2028C | 0.00 | 19-Mar-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 197 | IN000328C038 | GS20MAR2028C | 0.00 | 20-Mar-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 198 | IN0020020247 | 6.01% GOVT. STOCK 2028 | 6.01 | 25-Mar-28 | Illiquid | Illiquid | 5.00 | 5.00 |
| 199 | IN0020230010 | 7.06% GS 2028 | 7.06 | 10-Apr-28 | Liquid | Liquid | 3.00 | 3.00 |
| 200 | IN000428P012 | 7.06%GS10APR2028P | 0.00 | 10-Apr-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 201 | IN000428C028 | GS10APR2028C | 0.00 | 10-Apr-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 202 | IN000428C044 | GS15APR2028C | 0.00 | 15-Apr-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 203 | IN000428C036 | GS22APR2028C | 0.00 | 22-Apr-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 204 | IN000428C010 | GS26APR2028C | 0.00 | 26-Apr-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 205 | IN000528C025 | GS06MAY2028C | 0.00 | 06-May-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 206 | IN000528C017 | GS10MAY2028C | 0.00 | 10-May-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 207 | IN000528C033 | GS25MAY2028C | 0.00 | 25-May-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 208 | IN000628C080 | GS01JUN2028C | 0.00 | 01-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 209 | IN0020140011 | 8.60% GS 2028 | 8.60 | 02-Jun-28 | Illiquid | Illiquid | 5.00 | 5.00 |
| 210 | IN0020030022 | 6.13% GOVT. STOCK 2028 | 6.13 | 04-Jun-28 | Illiquid | Illiquid | 5.00 | 5.00 |
| 211 | IN000628C015 | GS07JUN2028C | 0.00 | 07-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 212 | IN000628C049 | GS12JUN2028C | 0.00 | 12-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 213 | IN000628C056 | GS15JUN2028C | 0.00 | 15-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 214 | IN000628C072 | GS16JUN2028C | 0.00 | 16-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 215 | IN000628C031 | GS17JUN2028C | 0.00 | 17-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 216 | IN000628C098 | GS19JUN2028C | 0.00 | 19-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 217 | IN000628C064 | GS23JUN2028C | 0.00 | 23-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 218 | IN000628C023 | GS30JUN2028C | 0.00 | 30-Jun-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 219 | IN000728C013 | GS02JUL2028C | 0.00 | 02-Jul-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 220 | IN000828C037 | GS05AUG2028C | 0.00 | 05-Aug-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 221 | IN000828C011 | GS10AUG2028C | 0.00 | 10-Aug-28 | Illiquid | Illiquid | 4.00 | 4.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 222 | IN000828C029 | GS22AUG2028C | 0.00 | 22-Aug-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 223 | IN000928C019 | GS09SEP2028C | 0.00 | 09-Sep-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 224 | IN000928C050 | GS12SEP2028C | 0.00 | 12-Sep-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 225 | IN000928C027 | GS15SEP2028C | 0.00 | 15-Sep-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 226 | IN000928C043 | GS19SEP2028C | 0.00 | 19-Sep-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 227 | IN000928C035 | GS20SEP2028C | 0.00 | 20-Sep-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 228 | IN0020210160 | GOI FLOATING RATE BOND 2028 | 6.66 | 04-Oct-28 | N/A | N/A | 7.00 | 7.00 |
| 229 | IN001028C025 | GS10OCT2028C | 0.00 | 10-Oct-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 230 | IN001028C041 | GS15OCT2028C | 0.00 | 15-Oct-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 231 | IN001028C033 | GS22OCT2028C | 0.00 | 22-Oct-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 232 | IN0020230101 | 7.37% GS 2028 | 7.37 | 23-Oct-28 | Liquid | Liquid | 3.00 | 3.00 |
| 233 | IN001028C017 | GS26OCT2028C | 0.00 | 26-Oct-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 234 | IN001128C023 | GS06NOV2028C | 0.00 | 06-Nov-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 235 | IN001128C015 | GS10NOV2028C | 0.00 | 10-Nov-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 236 | IN0020230143 | 7.25% GOI SGRB 2028 | 7.25 | 13-Nov-28 | Illiquid | Illiquid | 5.00 | 5.00 |
| 237 | IN001128C031 | GS25NOV2028C | 0.00 | 25-Nov-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 238 | IN001228C088 | GS01DEC2028C | 0.00 | 01-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 239 | IN001228C013 | GS07DEC2028C | 0.00 | 07-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 240 | IN001228C047 | GS12DEC2028C | 0.00 | 12-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 241 | IN001228C054 | GS15DEC2028C | 0.00 | 15-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 242 | IN001228C070 | GS16DEC2028C | 0.00 | 16-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 243 | IN001228C039 | GS17DEC2028C | 0.00 | 17-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 244 | IN001228C096 | GS19DEC2028C | 0.00 | 19-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 245 | IN001228C062 | GS23DEC2028C | 0.00 | 23-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 246 | IN001228C021 | GS31DEC2028C | 0.00 | 31-Dec-28 | Illiquid | Illiquid | 4.00 | 4.00 |
| 247 | IN000129C014 | GS02JAN2029C | 0.00 | 02-Jan-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 248 | IN0020180454 | 7.26% GS 2029 \$ | 7.26 | 14-Jan-29 | Semi-Liquid | Liquid # | 4.00 | 3.00 |
| 249 | IN000229C038 | GS05FEB2029C | 0.00 | 05-Feb-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 250 | IN000229C012 | GS10FEB2029C | 0.00 | 10-Feb-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 251 | IN000229C020 | GS22FEB2029C | 0.00 | 22-Feb-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 252 | IN000329C010 | GS09MAR2029C | 0.00 | 09-Mar-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 253 | IN000329C051 | GS12MAR2029C | 0.00 | 12-Mar-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 254 | IN000329C028 | GS15MAR2029C | 0.00 | 15-Mar-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 255 | IN000329C044 | GS19MAR2029C | 0.00 | 19-Mar-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 256 | IN0020150069 | 7.59% GS 2029 | 7.59 | 20-Mar-29 | Semi-Liquid | Semi-Liquid | 4.00 | 4.00 |
| 257 | IN000329C036 | GS20MAR2029C | 0.00 | 20-Mar-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 258 | IN000429C026 | GS10APR2029C | 0.00 | 10-Apr-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 259 | IN000429C042 | GS15APR2029C | 0.00 | 15-Apr-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 260 | IN0020220011 | 7.10% GS 2029 | 7.10 | 18-Apr-29 | Liquid | Liquid | 3.00 | 3.00 |
| 261 | IN000429C034 | GS22APR2029C | 0.00 | 22-Apr-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 262 | IN000429C018 | GS26APR2029C | 0.00 | 26-Apr-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 263 | IN000529C023 | GS06MAY2029C | 0.00 | 06-May-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 264 | IN000529C015 | GS10MAY2029C | 0.00 | 10-May-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 265 | IN000529C031 | GS25MAY2029C | 0.00 | 25-May-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 266 | IN000629C088 | GS01JUN2029C | 0.00 | 01-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 267 | IN0020240050 | 7.04% GS 2029 | 7.04 | 03-Jun-29 | Liquid | Liquid | 3.00 | 3.00 |
| 268 | IN000629C013 | GS07JUN2029C | 0.00 | 07-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 269 | IN000629C047 | GS12JUN2029C | 0.00 | 12-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 270 | IN000629C054 | GS15JUN2029C | 0.00 | 15-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 271 | IN000629C070 | GS16JUN2029C | 0.00 | 16-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 272 | IN000629C039 | GS17JUN2029C | 0.00 | 17-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 273 | IN000629C096 | GS19JUN2029C | 0.00 | 19-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 274 | IN000629C062 | GS23JUN2029C | 0.00 | 23-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 275 | IN000629C021 | GS30JUN2029C | 0.00 | 30-Jun-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 276 | IN000729C011 | GS02JUL2029C | 0.00 | 02-Jul-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 277 | IN000829C035 | GS05AUG2029C | 0.00 | 05-Aug-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 278 | IN000829C019 | GS10AUG2029C | 0.00 | 10-Aug-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 279 | IN000829C027 | GS22AUG2029C | 0.00 | 22-Aug-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 280 | IN000929C017 | GS09SEP2029C | 0.00 | 09-Sep-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 281 | IN000929C058 | GS12SEP2029C | 0.00 | 12-Sep-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 282 | IN000929C025 | GS15SEP2029C | 0.00 | 15-Sep-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 283 | IN000929C041 | GS19SEP2029C | 0.00 | 19-Sep-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 284 | IN000929C033 | GS20SEP2029C | 0.00 | 20-Sep-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 285 | IN0020190362 | 6.45% GS 2029 \$ | 6.45 | 07-Oct-29 | Semi-Liquid | Illiquid * | 4.00 | 5.00 |
| 286 | IN001029C023 | GS10OCT2029C | 0.00 | 10-Oct-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 287 | IN001029C049 | GS15OCT2029C | 0.00 | 15-Oct-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 288 | IN001029C031 | GS22OCT2029C | 0.00 | 22-Oct-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 289 | IN001029C015 | GS26OCT2029C | 0.00 | 26-Oct-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 290 | IN001129C021 | GS06NOV2029C | 0.00 | 06-Nov-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 291 | IN001129C013 | GS10NOV2029C | 0.00 | 10-Nov-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 292 | IN001129C039 | GS25NOV2029C | 0.00 | 25-Nov-29 | Illiquid | Illiquid | 4.00 | 4.00 |
| 293 | IN001229C086 | GS01DEC2029C \$ | 0.00 | 01-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 294 | IN001229C011 | GS07DEC2029C \$ | 0.00 | 07-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 295 | IN001229C045 | GS12DEC2029C \$ | 0.00 | 12-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 296 | IN001229C052 | GS15DEC2029C \$ | 0.00 | 15-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 297 | IN001229C078 | GS16DEC2029C \$ | 0.00 | 16-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 298 | IN001229C037 | GS17DEC2029C \$ | 0.00 | 17-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 299 | IN001229C094 | GS19DEC2029C \$ | 0.00 | 19-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |
| 300 | IN0020240183 | 6.75% GS 2029 | 6.75 | 23-Dec-29 | Liquid | Liquid | 3.00 | 3.00 |
| 301 | IN001229C060 | GS23DEC2029C \$ | 0.00 | 23-Dec-29 | Illiquid | Illiquid | 7.00 | 4.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 302 | IN0020160118 | 6.79% GS 2029 \$ | 6.79 | 26-Dec-29 | Semi-Liquid | Semi-Liquid | 5.00 | 4.00 |
| 303 | IN001229C029 | GS31DEC2029C | 0.00 | 31-Dec-29 | Illiquid | Illiquid | 7.00 | 7.00 |
| 304 | IN000130C012 | GS02JAN2030C | 0.00 | 02-Jan-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 305 | IN000230C036 | GS05FEB2030C | 0.00 | 05-Feb-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 306 | IN000230C010 | GS10FEB2030C | 0.00 | 10-Feb-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 307 | IN000230C028 | GS22FEB2030C | 0.00 | 22-Feb-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 308 | IN000330C018 | GS09MAR2030C | 0.00 | 09-Mar-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 309 | IN000330C059 | GS12MAR2030C | 0.00 | 12-Mar-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 310 | IN000330C026 | GS15MAR2030C | 0.00 | 15-Mar-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 311 | IN0020150028 | 7.88% GS 2030 | 7.88 | 19-Mar-30 | Illiquid | Illiquid | 6.00 | 6.00 |
| 312 | IN000330C042 | GS19MAR2030C | 0.00 | 19-Mar-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 313 | IN000330C034 | GS20MAR2030C | 0.00 | 20-Mar-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 314 | IN000430C024 | GS10APR2030C | 0.00 | 10-Apr-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 315 | IN000430C040 | GS15APR2030C | 0.00 | 15-Apr-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 316 | IN0020230036 | 7.17% GS 2030 | 7.17 | 17-Apr-30 | Liquid | Liquid | 3.00 | 3.00 |
| 317 | IN000430C032 | GS22APR2030C | 0.00 | 22-Apr-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 318 | IN000430C016 | GS26APR2030C | 0.00 | 26-Apr-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 319 | IN000530C021 | GS06MAY2030C | 0.00 | 06-May-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 320 | IN0020160019 | 7.61% GS 2030 | 7.61 | 09-May-30 | Illiquid | Illiquid | 6.00 | 6.00 |
| 321 | IN000530C013 | GS10MAY2030C | 0.00 | 10-May-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 322 | IN0020200070 | 5.79% GS 2030 \$ | 5.79 | 11-May-30 | Semi-Liquid | Illiquid * | 5.00 | 6.00 |
| 323 | IN000530C039 | GS25MAY2030C | 0.00 | 25-May-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 324 | IN000630C086 | GS01JUN2030C | 0.00 | 01-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 325 | IN000630C011 | GS07JUN2030C | 0.00 | 07-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 326 | IN000630C045 | GS12JUN2030C | 0.00 | 12-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 327 | IN000630C052 | GS15JUN2030C | 0.00 | 15-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 328 | IN000630C078 | GS16JUN2030C | 0.00 | 16-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 329 | IN000630C037 | GS17JUN2030C | 0.00 | 17-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 330 | IN000630C094 | GS19JUN2030C | 0.00 | 19-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 331 | IN000630C060 | GS23JUN2030C | 0.00 | 23-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 332 | IN000630C029 | GS30JUN2030C | 0.00 | 30-Jun-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 333 | IN000730C019 | GS02JUL2030C | 0.00 | 02-Jul-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 334 | IN0020200153 | 5.77% GS 2030 | 5.77 | 03-Aug-30 | Semi-Liquid | Semi-Liquid | 5.00 | 5.00 |
| 335 | IN000830C033 | GS05AUG2030C | 0.00 | 05-Aug-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 336 | IN000830C017 | GS10AUG2030C | 0.00 | 10-Aug-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 337 | IN000830C025 | GS22AUG2030C | 0.00 | 22-Aug-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 338 | IN000930C015 | GS09SEP2030C | 0.00 | 09-Sep-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 339 | IN000930C056 | GS12SEP2030C | 0.00 | 12-Sep-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 340 | IN000930C023 | GS15SEP2030C | 0.00 | 15-Sep-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 341 | IN000930C049 | GS19SEP2030C | 0.00 | 19-Sep-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 342 | IN000930C031 | GS20SEP2030C | 0.00 | 20-Sep-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 343 | IN0020130053 | 9.20% GOVT. STOCK 2030 | 9.20 | 30-Sep-30 | Illiquid | Illiquid | 6.00 | 6.00 |
| 344 | IN001030C021 | GS10OCT2030C | 0.00 | 10-Oct-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 345 | IN001030C047 | GS15OCT2030C | 0.00 | 15-Oct-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 346 | IN001030C039 | GS22OCT2030C | 0.00 | 22-Oct-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 347 | IN001030C013 | GS26OCT2030C | 0.00 | 26-Oct-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 348 | IN001130C029 | GS06NOV2030C | 0.00 | 06-Nov-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 349 | IN001130C011 | GS10NOV2030C | 0.00 | 10-Nov-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 350 | IN0020230135 | 7.32% GS 2030 | 7.32 | 13-Nov-30 | Liquid | Liquid | 3.00 | 3.00 |
| 351 | IN001130C037 | GS25NOV2030C | 0.00 | 25-Nov-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 352 | IN0020200294 | 5.85% GS 2030 \$ | 5.85 | 01-Dec-30 | Semi-Liquid | Illiquid * | 5.00 | 6.00 |
| 353 | IN001230C084 | GS01DEC2030C | 0.00 | 01-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 354 | IN0020110055 | 8.97% GOVT. STOCK 2030 | 8.97 | 05-Dec-30 | Semi-Liquid | Semi-Liquid | 5.00 | 5.00 |
| 355 | IN001230C019 | GS07DEC2030C | 0.00 | 07-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 356 | IN001230C043 | GS12DEC2030C | 0.00 | 12-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 357 | IN001230C050 | GS15DEC2030C | 0.00 | 15-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 358 | IN001230C076 | GS16DEC2030C | 0.00 | 16-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 359 | IN001230C035 | GS17DEC2030C | 0.00 | 17-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 360 | IN001230C092 | GS19DEC2030C | 0.00 | 19-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 361 | IN001230C068 | GS23DEC2030C | 0.00 | 23-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 362 | IN001230C027 | GS31DEC2030C | 0.00 | 31-Dec-30 | Illiquid | Illiquid | 7.00 | 7.00 |
| 363 | IN000131C010 | GS02JAN2031C | 0.00 | 02-Jan-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 364 | IN000231C034 | GS05FEB2031C | 0.00 | 05-Feb-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 365 | IN000231C018 | GS10FEB2031C | 0.00 | 10-Feb-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 366 | IN000231C026 | GS22FEB2031C | 0.00 | 22-Feb-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 367 | IN000331C016 | GS09MAR2031C | 0.00 | 09-Mar-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 368 | IN000331C057 | GS12MAR2031C | 0.00 | 12-Mar-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 369 | IN000331C024 | GS15MAR2031C | 0.00 | 15-Mar-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 370 | IN000331C040 | GS19MAR2031C | 0.00 | 19-Mar-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 371 | IN000331C032 | GS20MAR2031C | 0.00 | 20-Mar-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 372 | IN000431C022 | GS10APR2031C | 0.00 | 10-Apr-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 373 | IN000431C048 | GS15APR2031C | 0.00 | 15-Apr-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 374 | IN000431C030 | GS22APR2031C | 0.00 | 22-Apr-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 375 | IN000431C014 | GS26APR2031C | 0.00 | 26-Apr-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 376 | IN000531C029 | GS06MAY2031C | 0.00 | 06-May-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 377 | IN000531C011 | GS10MAY2031C | 0.00 | 10-May-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 378 | IN000531C037 | GS25MAY2031C | 0.00 | 25-May-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 379 | IN000631C084 | GS01JUN2031C | 0.00 | 01-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 380 | IN000631C019 | GS07JUN2031C | 0.00 | 07-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 381 | IN000631C043 | GS12JUN2031C | 0.00 | 12-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|-----------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 382 | IN000631C050 | GS15JUN2031C | 0.00 | 15-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 383 | IN000631C076 | GS16JUN2031C | 0.00 | 16-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 384 | IN000631C035 | GS17JUN2031C | 0.00 | 17-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 385 | IN0020240076 | 7.02% GS 2031 | 7.02 | 18-Jun-31 | Liquid | Liquid | 3.00 | 3.00 |
| 386 | IN000631C092 | GS19JUN2031C | 0.00 | 19-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 387 | IN000631C068 | GS23JUN2031C | 0.00 | 23-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 388 | IN000631C027 | GS30JUN2031C | 0.00 | 30-Jun-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 389 | IN000731C017 | GS02JUL2031C | 0.00 | 02-Jul-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 390 | IN0020210095 | 6.10% GS 2031 | 6.10 | 12-Jul-31 | Semi-Liquid | Semi-Liquid | 5.00 | 5.00 |
| 391 | IN000831C031 | GS05AUG2031C | 0.00 | 05-Aug-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 392 | IN000831C015 | GS10AUG2031C | 0.00 | 10-Aug-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 393 | IN000831C023 | GS22AUG2031C | 0.00 | 22-Aug-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 394 | IN000931C013 | GS09SEP2031C | 0.00 | 09-Sep-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 395 | IN000931C054 | GS12SEP2031C | 0.00 | 12-Sep-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 396 | IN000931C021 | GS15SEP2031C | 0.00 | 15-Sep-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 397 | IN0020170042 | 6.68% GS 2031 \$ | 6.68 | 17-Sep-31 | Illiquid | Semi-Liquid # | 6.00 | 5.00 |
| 398 | IN000931C047 | GS19SEP2031C | 0.00 | 19-Sep-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 399 | IN000931C039 | GS20SEP2031C | 0.00 | 20-Sep-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 400 | IN001031C029 | GS10OCT2031C | 0.00 | 10-Oct-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 401 | IN001031C045 | GS15OCT2031C | 0.00 | 15-Oct-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 402 | IN001031C037 | GS22OCT2031C | 0.00 | 22-Oct-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 403 | IN001031C011 | GS26OCT2031C | 0.00 | 26-Oct-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 404 | IN001131C027 | GS06NOV2031C | 0.00 | 06-Nov-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 405 | IN001131C019 | GS10NOV2031C | 0.00 | 10-Nov-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 406 | IN001131C035 | GS25NOV2031C | 0.00 | 25-Nov-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 407 | IN001231C082 | GS01DEC2031C | 0.00 | 01-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 408 | IN0020180041 | GOI FLOATING RATE BOND 2031 | 6.59 | 07-Dec-31 | N/A | N/A | 9.00 | 9.00 |
| 409 | IN001231C017 | GS07DEC2031C | 0.00 | 07-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 410 | IN001231C041 | GS12DEC2031C | 0.00 | 12-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 411 | IN001231C058 | GS15DEC2031C | 0.00 | 15-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 412 | IN001231C074 | GS16DEC2031C | 0.00 | 16-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 413 | IN001231C033 | GS17DEC2031C | 0.00 | 17-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 414 | IN001231C090 | GS19DEC2031C | 0.00 | 19-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 415 | IN001231C066 | GS23DEC2031C | 0.00 | 23-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 416 | IN0020240191 | 6.79% GS 2031 | 6.79 | 30-Dec-31 | Liquid | Liquid | 3.00 | 3.00 |
| 417 | IN001231C025 | GS31DEC2031C | 0.00 | 31-Dec-31 | Illiquid | Illiquid | 7.00 | 7.00 |
| 418 | IN000132C018 | GS02JAN2032C | 0.00 | 02-Jan-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 419 | IN0020210244 | 6.54% GS 2032 | 6.54 | 17-Jan-32 | Liquid | Liquid | 3.00 | 3.00 |
| 420 | IN000232C032 | GS05FEB2032C | 0.00 | 05-Feb-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 421 | IN000232C016 | GS10FEB2032C | 0.00 | 10-Feb-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 422 | IN0020060086 | 8.28% GOVT. STOCK 2032 | 8.28 | 15-Feb-32 | Illiquid | Illiquid | 6.00 | 6.00 |
| 423 | IN000232C024 | GS22FEB2032C | 0.00 | 22-Feb-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 424 | IN000332C014 | GS09MAR2032C | 0.00 | 09-Mar-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 425 | IN000332C055 | GS12MAR2032C | 0.00 | 12-Mar-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 426 | IN000332C022 | GS15MAR2032C | 0.00 | 15-Mar-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 427 | IN000332C048 | GS19MAR2032C | 0.00 | 19-Mar-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 428 | IN000332C030 | GS20MAR2032C | 0.00 | 20-Mar-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 429 | IN000432C020 | GS10APR2032C | 0.00 | 10-Apr-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 430 | IN000432C046 | GS15APR2032C | 0.00 | 15-Apr-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 431 | IN000432C038 | GS22APR2032C | 0.00 | 22-Apr-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 432 | IN000432C012 | GS26APR2032C | 0.00 | 26-Apr-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 433 | IN000532C027 | GS06MAY2032C | 0.00 | 06-May-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 434 | IN000532C019 | GS10MAY2032C | 0.00 | 10-May-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 435 | IN000532C035 | GS25MAY2032C | 0.00 | 25-May-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 436 | IN000632C082 | GS01JUN2032C | 0.00 | 01-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 437 | IN000632C017 | GS07JUN2032C | 0.00 | 07-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 438 | IN000632C041 | GS12JUN2032C | 0.00 | 12-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 439 | IN000632C058 | GS15JUN2032C | 0.00 | 15-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 440 | IN000632C074 | GS16JUN2032C | 0.00 | 16-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 441 | IN000632C033 | GS17JUN2032C | 0.00 | 17-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 442 | IN000632C090 | GS19JUN2032C | 0.00 | 19-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 443 | IN000632C066 | GS23JUN2032C | 0.00 | 23-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 444 | IN000632C025 | GS30JUN2032C | 0.00 | 30-Jun-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 445 | IN000732C015 | GS02JUL2032C | 0.00 | 02-Jul-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 446 | IN0020070044 | 8.32% GOVT. STOCK 2032 | 8.32 | 02-Aug-32 | Illiquid | Illiquid | 6.00 | 6.00 |
| 447 | IN000832C039 | GS05AUG2032C | 0.00 | 05-Aug-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 448 | IN000832C013 | GS10AUG2032C | 0.00 | 10-Aug-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 449 | IN0020220060 | 7.26% GS 2032 | 7.26 | 22-Aug-32 | Liquid | Liquid | 3.00 | 3.00 |
| 450 | IN000832C021 | GS22AUG2032C | 0.00 | 22-Aug-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 451 | IN0020020106 | 7.95% G.S 2032 | 7.95 | 28-Aug-32 | Illiquid | Illiquid | 6.00 | 6.00 |
| 452 | IN000932C011 | GS09SEP2032C | 0.00 | 09-Sep-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 453 | IN000932C052 | GS12SEP2032C | 0.00 | 12-Sep-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 454 | IN000932C029 | GS15SEP2032C | 0.00 | 15-Sep-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 455 | IN000932C045 | GS19SEP2032C | 0.00 | 19-Sep-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 456 | IN000932C037 | GS20SEP2032C | 0.00 | 20-Sep-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 457 | IN0020070077 | 8.33% GOVT. STOCK 2032 | 8.33 | 21-Sep-32 | Illiquid | Illiquid | 6.00 | 6.00 |
| 458 | IN001032C027 | GS10OCT2032C | 0.00 | 10-Oct-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 459 | IN001032C043 | GS15OCT2032C | 0.00 | 15-Oct-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 460 | IN001032C035 | GS22OCT2032C | 0.00 | 22-Oct-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 461 | IN001032C019 | GS26OCT2032C | 0.00 | 26-Oct-32 | Illiquid | Illiquid | 7.00 | 7.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|--------------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 462 | IN001132C025 | GS06NOV2032C | 0.00 | 06-Nov-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 463 | IN001132C017 | GS10NOV2032C | 0.00 | 10-Nov-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 464 | IN001132C033 | GS25NOV2032C | 0.00 | 25-Nov-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 465 | IN001232C080 | GS01DEC2032C | 0.00 | 01-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 466 | IN001232C015 | GS07DEC2032C | 0.00 | 07-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 467 | IN001232C049 | GS12DEC2032C | 0.00 | 12-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 468 | IN001232C056 | GS15DEC2032C | 0.00 | 15-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 469 | IN001232C072 | GS16DEC2032C | 0.00 | 16-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 470 | IN001232C031 | GS17DEC2032C | 0.00 | 17-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 471 | IN001232C098 | GS19DEC2032C | 0.00 | 19-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 472 | IN001232C064 | GS23DEC2032C | 0.00 | 23-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 473 | IN001232C023 | GS31DEC2032C | 0.00 | 31-Dec-32 | Illiquid | Illiquid | 7.00 | 7.00 |
| 474 | IN000133C016 | GS02JAN2033C | 0.00 | 02-Jan-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 475 | IN0020220144 | 7.29% GOI SGRB 2033 | 7.29 | 27-Jan-33 | Illiquid | Illiquid | 6.00 | 6.00 |
| 476 | IN000233C030 | GS05FEB2033C | 0.00 | 05-Feb-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 477 | IN0020220151 | 7.26% GS 2033 | 7.26 | 06-Feb-33 | Liquid | Liquid | 3.00 | 3.00 |
| 478 | IN000233C014 | GS10FEB2033C | 0.00 | 10-Feb-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 479 | IN000233C022 | GS22FEB2033C | 0.00 | 22-Feb-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 480 | IN000333C012 | GS09MAR2033C | 0.00 | 09-Mar-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 481 | IN000333C053 | GS12MAR2033C | 0.00 | 12-Mar-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 482 | IN000333C020 | GS15MAR2033C | 0.00 | 15-Mar-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 483 | IN000333C046 | GS19MAR2033C | 0.00 | 19-Mar-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 484 | IN000333C038 | GS20MAR2033C | 0.00 | 20-Mar-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 485 | IN000433C028 | GS10APR2033C | 0.00 | 10-Apr-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 486 | IN000433C044 | GS15APR2033C | 0.00 | 15-Apr-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 487 | IN000433C036 | GS22APR2033C | 0.00 | 22-Apr-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 488 | IN000433C010 | GS26APR2033C | 0.00 | 26-Apr-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 489 | IN000533C025 | GS06MAY2033C | 0.00 | 06-May-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 490 | IN000533C017 | GS10MAY2033C | 0.00 | 10-May-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 491 | IN000533C033 | GS25MAY2033C | 0.00 | 25-May-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 492 | IN000633C080 | GS01JUN2033C | 0.00 | 01-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 493 | IN000633C015 | GS07JUN2033C | 0.00 | 07-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 494 | IN000633C049 | GS12JUN2033C | 0.00 | 12-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 495 | IN000633C056 | GS15JUN2033C | 0.00 | 15-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 496 | IN000633C072 | GS16JUN2033C | 0.00 | 16-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 497 | IN0020190065 | 7.57% GS 2033 \$ | 7.57 | 17-Jun-33 | Semi-Liquid | Illiquid * | 5.00 | 6.00 |
| 498 | IN000633C031 | GS17JUN2033C | 0.00 | 17-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 499 | IN000633C098 | GS19JUN2033C | 0.00 | 19-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 500 | IN000633C064 | GS23JUN2033C | 0.00 | 23-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 501 | IN000633C023 | GS30JUN2033C | 0.00 | 30-Jun-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 502 | IN000733C013 | GS02JUL2033C | 0.00 | 02-Jul-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 503 | IN000833C037 | GS05AUG2033C | 0.00 | 05-Aug-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 504 | IN000833C011 | GS10AUG2033C | 0.00 | 10-Aug-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 505 | IN0020230085 | 7.18% GS 2033 | 7.18 | 14-Aug-33 | Liquid | Liquid | 3.00 | 3.00 |
| 506 | IN000833C029 | GS22AUG2033C | 0.00 | 22-Aug-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 507 | IN000933C019 | GS09SEP2033C | 0.00 | 09-Sep-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 508 | IN000933C050 | GS12SEP2033C | 0.00 | 12-Sep-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 509 | IN000933C027 | GS15SEP2033C | 0.00 | 15-Sep-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 510 | IN000933C043 | GS19SEP2033C | 0.00 | 19-Sep-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 511 | IN000933C035 | GS20SEP2033C | 0.00 | 20-Sep-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 512 | IN0020200120 | GOI FLOATING RATE BOND 2033 \$ | 6.71 | 22-Sep-33 | N/A | N/A | 6.00 | 9.00 |
| 513 | IN001033C025 | GS10OCT2033C | 0.00 | 10-Oct-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 514 | IN001033C041 | GS15OCT2033C | 0.00 | 15-Oct-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 515 | IN001033C033 | GS22OCT2033C | 0.00 | 22-Oct-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 516 | IN001033C017 | GS26OCT2033C | 0.00 | 26-Oct-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 517 | IN001133C023 | GS06NOV2033C | 0.00 | 06-Nov-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 518 | IN0020140052 | 8.24% GS 2033 | 8.24 | 10-Nov-33 | Illiquid | Illiquid | 6.00 | 6.00 |
| 519 | IN001133P017 | 8.24%GS10NOV2033P | 0.00 | 10-Nov-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 520 | IN001133C015 | GS10NOV2033C | 0.00 | 10-Nov-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 521 | IN001133C031 | GS25NOV2033C | 0.00 | 25-Nov-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 522 | IN001233C088 | GS01DEC2033C | 0.00 | 01-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 523 | IN0020160100 | 6.57% GS 2033 | 6.57 | 05-Dec-33 | Illiquid | Illiquid | 6.00 | 6.00 |
| 524 | IN001233C013 | GS07DEC2033C | 0.00 | 07-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 525 | IN0020230150 | 7.24% GOI SGRB 2033 | 7.24 | 11-Dec-33 | Illiquid | Illiquid | 6.00 | 6.00 |
| 526 | IN001233C047 | GS12DEC2033C | 0.00 | 12-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 527 | IN001233C054 | GS15DEC2033C | 0.00 | 15-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 528 | IN001233C070 | GS16DEC2033C | 0.00 | 16-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 529 | IN001233C039 | GS17DEC2033C | 0.00 | 17-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 530 | IN001233C096 | GS19DEC2033C | 0.00 | 19-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 531 | IN001233C062 | GS23DEC2033C | 0.00 | 23-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 532 | IN001233C021 | GS31DEC2033C | 0.00 | 31-Dec-33 | Illiquid | Illiquid | 7.00 | 7.00 |
| 533 | IN000134C014 | GS02JAN2034C | 0.00 | 02-Jan-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 534 | IN000234C038 | GS05FEB2034C | 0.00 | 05-Feb-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 535 | IN000234C012 | GS10FEB2034C | 0.00 | 10-Feb-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 536 | IN000234C020 | GS22FEB2034C | 0.00 | 22-Feb-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 537 | IN000334C010 | GS09MAR2034C | 0.00 | 09-Mar-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 538 | IN000334C051 | GS12MAR2034C | 0.00 | 12-Mar-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 539 | IN000334C028 | GS15MAR2034C | 0.00 | 15-Mar-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 540 | IN000334C044 | GS19MAR2034C | 0.00 | 19-Mar-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 541 | IN000334C036 | GS20MAR2034C | 0.00 | 20-Mar-34 | Illiquid | Illiquid | 7.00 | 7.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 542 | IN0020240019 | 7.10% GS 2034 | 7.10 | 08-Apr-34 | Liquid | Liquid | 3.00 | 3.00 |
| 543 | IN000434C026 | GS10APR2034C | 0.00 | 10-Apr-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 544 | IN000434C042 | GS15APR2034C | 0.00 | 15-Apr-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 545 | IN000434C034 | GS22APR2034C | 0.00 | 22-Apr-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 546 | IN000434C018 | GS26APR2034C | 0.00 | 26-Apr-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 547 | IN000534C015 | GS06MAY2034C | 0.00 | 06-May-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 548 | IN000534C023 | GS25MAY2034C | 0.00 | 25-May-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 549 | IN000634C088 | GS01JUN2034C | 0.00 | 01-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 550 | IN000634C013 | GS07JUN2034C | 0.00 | 07-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 551 | IN000634C047 | GS12JUN2034C | 0.00 | 12-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 552 | IN000634C054 | GS15JUN2034C | 0.00 | 15-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 553 | IN000634C070 | GS16JUN2034C | 0.00 | 16-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 554 | IN000634C039 | GS17JUN2034C | 0.00 | 17-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 555 | IN000634C096 | GS19JUN2034C | 0.00 | 19-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 556 | IN000634C062 | GS23JUN2034C | 0.00 | 23-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 557 | IN000634C021 | GS30JUN2034C | 0.00 | 30-Jun-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 558 | IN000734C011 | GS02JUL2034C | 0.00 | 02-Jul-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 559 | IN0020240100 | 6.90% GOI SGR 2034 | 6.90 | 05-Aug-34 | Illiquid | Illiquid | 6.00 | 6.00 |
| 560 | IN000834C035 | GS05AUG2034C | 0.00 | 05-Aug-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 561 | IN0020040039 | 7.5% GOVT. STOCK 2034 | 7.50 | 10-Aug-34 | Semi-Liquid | Semi-Liquid | 5.00 | 5.00 |
| 562 | IN000834P011 | 7.5%GS10AUG2034P | 0.00 | 10-Aug-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 563 | IN000834C019 | GS10AUG2034C | 0.00 | 10-Aug-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 564 | IN000834C027 | GS22AUG2034C | 0.00 | 22-Aug-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 565 | IN000934C017 | GS09SEP2034C | 0.00 | 09-Sep-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 566 | IN000934C058 | GS12SEP2034C | 0.00 | 12-Sep-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 567 | IN000934C025 | GS15SEP2034C | 0.00 | 15-Sep-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 568 | IN0020200096 | 6.19% GS 2034 | 6.19 | 16-Sep-34 | Semi-Liquid | Semi-Liquid | 5.00 | 5.00 |
| 569 | IN000934C041 | GS19SEP2034C | 0.00 | 19-Sep-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 570 | IN000934C033 | GS20SEP2034C | 0.00 | 20-Sep-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 571 | IN0020240126 | 6.79% GS 2034 | 6.79 | 07-Oct-34 | Liquid | Liquid | 3.00 | 3.00 |
| 572 | IN001034C023 | GS10OCT2034C | 0.00 | 10-Oct-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 573 | IN001034C049 | GS15OCT2034C | 0.00 | 15-Oct-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 574 | IN001034C031 | GS22OCT2034C | 0.00 | 22-Oct-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 575 | IN001034C015 | GS26OCT2034C | 0.00 | 26-Oct-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 576 | IN0020210137 | GOI FRB 2034 | 6.55 | 30-Oct-34 | N/A | N/A | 9.00 | 9.00 |
| 577 | IN001134C013 | GS06NOV2034C | 0.00 | 06-Nov-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 578 | IN001134C021 | GS25NOV2034C | 0.00 | 25-Nov-34 | Illiquid | Illiquid | 7.00 | 7.00 |
| 579 | IN001234C086 | GS01DEC2034C \$ | 0.00 | 01-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 580 | IN0020240159 | 6.79% GOI SGR 2034 \$ | 6.79 | 02-Dec-34 | Liquid | Semi-Liquid # | 4.00 | 5.00 |
| 581 | IN001234C011 | GS07DEC2034C \$ | 0.00 | 07-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 582 | IN001234C045 | GS12DEC2034C \$ | 0.00 | 12-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 583 | IN001234C052 | GS15DEC2034C \$ | 0.00 | 15-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 584 | IN001234C078 | GS16DEC2034C \$ | 0.00 | 16-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 585 | IN001234C037 | GS17DEC2034C \$ | 0.00 | 17-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 586 | IN0020150051 | 7.73% GS 2034 \$ | 7.73 | 19-Dec-34 | Illiquid | Semi-Liquid # | 8.00 | 5.00 |
| 587 | IN001234C094 | GS19DEC2034C \$ | 0.00 | 19-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 588 | IN001234C060 | GS23DEC2034C \$ | 0.00 | 23-Dec-34 | Illiquid | Illiquid | 10.00 | 7.00 |
| 589 | IN001234C029 | GS31DEC2034C | 0.00 | 31-Dec-34 | Illiquid | Illiquid | 10.00 | 10.00 |
| 590 | IN000135C011 | GS02JAN2035C | 0.00 | 02-Jan-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 591 | IN000235C027 | GS05FEB2035C | 0.00 | 05-Feb-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 592 | IN000235C019 | GS22FEB2035C | 0.00 | 22-Feb-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 593 | IN000335C017 | GS09MAR2035C | 0.00 | 09-Mar-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 594 | IN000335C058 | GS12MAR2035C | 0.00 | 12-Mar-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 595 | IN000335C025 | GS15MAR2035C | 0.00 | 15-Mar-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 596 | IN0020200245 | 6.22% GS 2035 | 6.22 | 16-Mar-35 | Illiquid | Illiquid | 8.00 | 8.00 |
| 597 | IN000335C041 | GS19MAR2035C | 0.00 | 19-Mar-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 598 | IN000335C033 | GS20MAR2035C | 0.00 | 20-Mar-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 599 | IN000435C023 | GS10APR2035C | 0.00 | 10-Apr-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 600 | IN000435C049 | GS15APR2035C | 0.00 | 15-Apr-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 601 | IN000435C031 | GS22APR2035C | 0.00 | 22-Apr-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 602 | IN000435C015 | GS26APR2035C | 0.00 | 26-Apr-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 603 | IN000535C012 | GS06MAY2035C | 0.00 | 06-May-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 604 | IN000535C020 | GS25MAY2035C | 0.00 | 25-May-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 605 | IN000635C085 | GS01JUN2035C | 0.00 | 01-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 606 | IN000635C010 | GS07JUN2035C | 0.00 | 07-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 607 | IN000635C044 | GS12JUN2035C | 0.00 | 12-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 608 | IN000635C051 | GS15JUN2035C | 0.00 | 15-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 609 | IN0020210020 | 6.64% GS 2035 | 6.64 | 16-Jun-35 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 610 | IN000635C077 | GS16JUN2035C | 0.00 | 16-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 611 | IN000635C036 | GS17JUN2035C | 0.00 | 17-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 612 | IN000635C093 | GS19JUN2035C | 0.00 | 19-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 613 | IN000635C069 | GS23JUN2035C | 0.00 | 23-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 614 | IN000635C028 | GS30JUN2035C | 0.00 | 30-Jun-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 615 | IN000735C018 | GS02JUL2035C | 0.00 | 02-Jul-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 616 | IN000835C024 | GS05AUG2035C | 0.00 | 05-Aug-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 617 | IN000835C016 | GS22AUG2035C | 0.00 | 22-Aug-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 618 | IN0020050012 | 7.40% GOVT. STOCK 2035 | 7.40 | 09-Sep-35 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 619 | IN000935P016 | 7.4%GS09SEP2035P | 0.00 | 09-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 620 | IN000935C014 | GS09SEP2035C | 0.00 | 09-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 621 | IN000935C055 | GS12SEP2035C | 0.00 | 12-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 622 | IN000935C022 | GS15SEP2035C | 0.00 | 15-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 623 | IN000935C048 | GS19SEP2035C | 0.00 | 19-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 624 | IN000935C030 | GS20SEP2035C | 0.00 | 20-Sep-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 625 | IN001035C020 | GS10OCT2035C | 0.00 | 10-Oct-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 626 | IN001035C046 | GS15OCT2035C | 0.00 | 15-Oct-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 627 | IN001035C038 | GS22OCT2035C | 0.00 | 22-Oct-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 628 | IN001035C012 | GS26OCT2035C | 0.00 | 26-Oct-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 629 | IN001135C010 | GS06NOV2035C | 0.00 | 06-Nov-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 630 | IN001135C028 | GS25NOV2035C | 0.00 | 25-Nov-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 631 | IN001235C083 | GS01DEC2035C | 0.00 | 01-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 632 | IN001235C018 | GS07DEC2035C | 0.00 | 07-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 633 | IN001235C042 | GS12DEC2035C | 0.00 | 12-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 634 | IN0020210152 | 6.67% GS 2035 | 6.67 | 15-Dec-35 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 635 | IN001235C059 | GS15DEC2035C | 0.00 | 15-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 636 | IN001235C075 | GS16DEC2035C | 0.00 | 16-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 637 | IN001235C034 | GS17DEC2035C | 0.00 | 17-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 638 | IN001235C091 | GS19DEC2035C | 0.00 | 19-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 639 | IN001235C067 | GS23DEC2035C | 0.00 | 23-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 640 | IN001235C026 | GS31DEC2035C | 0.00 | 31-Dec-35 | Illiquid | Illiquid | 10.00 | 10.00 |
| 641 | IN000136C019 | GS02JAN2036C | 0.00 | 02-Jan-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 642 | IN000236C025 | GS05FEB2036C | 0.00 | 05-Feb-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 643 | IN000236C017 | GS22FEB2036C | 0.00 | 22-Feb-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 644 | IN000336C049 | GS12MAR2036C | 0.00 | 12-Mar-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 645 | IN000336C015 | GS15MAR2036C | 0.00 | 15-Mar-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 646 | IN000336C031 | GS19MAR2036C | 0.00 | 19-Mar-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 647 | IN000336C023 | GS20MAR2036C | 0.00 | 20-Mar-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 648 | IN000436C021 | GS10APR2036C | 0.00 | 10-Apr-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 649 | IN000436C047 | GS15APR2036C | 0.00 | 15-Apr-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 650 | IN000436C039 | GS22APR2036C | 0.00 | 22-Apr-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 651 | IN000436C013 | GS26APR2036C | 0.00 | 26-Apr-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 652 | IN000536C010 | GS06MAY2036C | 0.00 | 06-May-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 653 | IN0020220029 | 7.54% GS 2036 \$ | 7.54 | 23-May-36 | Liquid | Semi-Liquid # | 4.00 | 6.00 |
| 654 | IN000536C028 | GS25MAY2036C | 0.00 | 25-May-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 655 | IN000636C083 | GS01JUN2036C | 0.00 | 01-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 656 | IN0020060045 | 8.33% GOVT. STOCK 2036 | 8.33 | 07-Jun-36 | Illiquid | Illiquid | 8.00 | 8.00 |
| 657 | IN000636P010 | 8.33%GS07JUN2036P | 0.00 | 07-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 658 | IN000636C018 | GS07JUN2036C | 0.00 | 07-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 659 | IN000636C042 | GS12JUN2036C | 0.00 | 12-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 660 | IN000636C059 | GS15JUN2036C | 0.00 | 15-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 661 | IN000636C075 | GS16JUN2036C | 0.00 | 16-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 662 | IN000636C034 | GS17JUN2036C | 0.00 | 17-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 663 | IN000636C091 | GS19JUN2036C | 0.00 | 19-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 664 | IN000636C067 | GS23JUN2036C | 0.00 | 23-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 665 | IN000636C026 | GS30JUN2036C | 0.00 | 30-Jun-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 666 | IN000736C016 | GS02JUL2036C | 0.00 | 02-Jul-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 667 | IN000836C022 | GS05AUG2036C | 0.00 | 05-Aug-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 668 | IN000836C014 | GS22AUG2036C | 0.00 | 22-Aug-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 669 | IN000936C046 | GS12SEP2036C | 0.00 | 12-Sep-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 670 | IN000936C012 | GS15SEP2036C | 0.00 | 15-Sep-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 671 | IN000936C038 | GS19SEP2036C | 0.00 | 19-Sep-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 672 | IN000936C020 | GS20SEP2036C | 0.00 | 20-Sep-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 673 | IN001036C028 | GS10OCT2036C | 0.00 | 10-Oct-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 674 | IN001036C044 | GS15OCT2036C | 0.00 | 15-Oct-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 675 | IN001036C036 | GS22OCT2036C | 0.00 | 22-Oct-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 676 | IN001036C010 | GS26OCT2036C | 0.00 | 26-Oct-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 677 | IN001136C018 | GS06NOV2036C | 0.00 | 06-Nov-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 678 | IN001136C026 | GS25NOV2036C | 0.00 | 25-Nov-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 679 | IN001236C073 | GS01DEC2036C | 0.00 | 01-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 680 | IN001236C032 | GS12DEC2036C | 0.00 | 12-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 681 | IN001236C040 | GS15DEC2036C | 0.00 | 15-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 682 | IN001236C065 | GS16DEC2036C | 0.00 | 16-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 683 | IN001236C024 | GS17DEC2036C | 0.00 | 17-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 684 | IN0020220102 | 7.41% GS 2036 \$ | 7.41 | 19-Dec-36 | Liquid | Semi-Liquid # | 4.00 | 6.00 |
| 685 | IN001236C081 | GS19DEC2036C | 0.00 | 19-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 686 | IN001236C057 | GS23DEC2036C | 0.00 | 23-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 687 | IN001236C016 | GS31DEC2036C | 0.00 | 31-Dec-36 | Illiquid | Illiquid | 10.00 | 10.00 |
| 688 | IN000137C017 | GS02JAN2037C | 0.00 | 02-Jan-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 689 | IN000237C023 | GS05FEB2037C | 0.00 | 05-Feb-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 690 | IN000237C015 | GS22FEB2037C | 0.00 | 22-Feb-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 691 | IN000337C047 | GS12MAR2037C | 0.00 | 12-Mar-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 692 | IN000337C013 | GS15MAR2037C | 0.00 | 15-Mar-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 693 | IN000337C039 | GS19MAR2037C | 0.00 | 19-Mar-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 694 | IN000337C021 | GS20MAR2037C | 0.00 | 20-Mar-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 695 | IN000437C029 | GS10APR2037C | 0.00 | 10-Apr-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 696 | IN000437C045 | GS15APR2037C | 0.00 | 15-Apr-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 697 | IN000437C037 | GS22APR2037C | 0.00 | 22-Apr-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 698 | IN000437C011 | GS26APR2037C | 0.00 | 26-Apr-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 699 | IN000537C018 | GS06MAY2037C | 0.00 | 06-May-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 700 | IN000537C026 | GS25MAY2037C | 0.00 | 25-May-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 701 | IN000637C073 | GS01JUN2037C | 0.00 | 01-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|--------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 702 | IN000637C032 | GS12JUN2037C | 0.00 | 12-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 703 | IN000637C040 | GS15JUN2037C | 0.00 | 15-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 704 | IN000637C065 | GS16JUN2037C | 0.00 | 16-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 705 | IN000637C024 | GS17JUN2037C | 0.00 | 17-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 706 | IN000637C081 | GS19JUN2037C | 0.00 | 19-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 707 | IN000637C057 | GS23JUN2037C | 0.00 | 23-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 708 | IN000637C016 | GS30JUN2037C | 0.00 | 30-Jun-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 709 | IN000737C014 | GS02JUL2037C | 0.00 | 02-Jul-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 710 | IN0020230077 | 7.18% GS 2037 | 7.18 | 24-Jul-37 | Liquid | Liquid | 4.00 | 4.00 |
| 711 | IN000837C020 | GS05AUG2037C | 0.00 | 05-Aug-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 712 | IN000837C012 | GS22AUG2037C | 0.00 | 22-Aug-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 713 | IN000937C044 | GS12SEP2037C | 0.00 | 12-Sep-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 714 | IN000937C010 | GS15SEP2037C | 0.00 | 15-Sep-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 715 | IN000937C036 | GS19SEP2037C | 0.00 | 19-Sep-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 716 | IN000937C028 | GS20SEP2037C | 0.00 | 20-Sep-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 717 | IN001037C026 | GS10OCT2037C | 0.00 | 10-Oct-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 718 | IN001037C042 | GS15OCT2037C | 0.00 | 15-Oct-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 719 | IN001037C034 | GS22OCT2037C | 0.00 | 22-Oct-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 720 | IN001037C018 | GS26OCT2037C | 0.00 | 26-Oct-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 721 | IN001137C016 | GS06NOV2037C | 0.00 | 06-Nov-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 722 | IN001137C024 | GS25NOV2037C | 0.00 | 25-Nov-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 723 | IN001237C071 | GS01DEC2037C | 0.00 | 01-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 724 | IN001237C030 | GS12DEC2037C | 0.00 | 12-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 725 | IN001237C048 | GS15DEC2037C | 0.00 | 15-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 726 | IN001237C063 | GS16DEC2037C | 0.00 | 16-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 727 | IN001237C022 | GS17DEC2037C | 0.00 | 17-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 728 | IN001237C089 | GS19DEC2037C | 0.00 | 19-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 729 | IN001237C055 | GS23DEC2037C | 0.00 | 23-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 730 | IN001237C014 | GS31DEC2037C | 0.00 | 31-Dec-37 | Illiquid | Illiquid | 10.00 | 10.00 |
| 731 | IN000138C015 | GS02JAN2038C | 0.00 | 02-Jan-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 732 | IN000238C021 | GS05FEB2038C | 0.00 | 05-Feb-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 733 | IN000238C013 | GS22FEB2038C | 0.00 | 22-Feb-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 734 | IN000338C045 | GS12MAR2038C | 0.00 | 12-Mar-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 735 | IN000338C011 | GS15MAR2038C | 0.00 | 15-Mar-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 736 | IN000338C037 | GS19MAR2038C | 0.00 | 19-Mar-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 737 | IN000338C029 | GS20MAR2038C | 0.00 | 20-Mar-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 738 | IN000438C027 | GS10APR2038C | 0.00 | 10-Apr-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 739 | IN000438C043 | GS15APR2038C | 0.00 | 15-Apr-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 740 | IN000438C035 | GS22APR2038C | 0.00 | 22-Apr-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 741 | IN000438C019 | GS26APR2038C | 0.00 | 26-Apr-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 742 | IN000538C016 | GS06MAY2038C | 0.00 | 06-May-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 743 | IN000538C024 | GS25MAY2038C | 0.00 | 25-May-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 744 | IN000638C071 | GS01JUN2038C | 0.00 | 01-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 745 | IN000638C030 | GS12JUN2038C | 0.00 | 12-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 746 | IN000638C048 | GS15JUN2038C | 0.00 | 15-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 747 | IN000638C063 | GS16JUN2038C | 0.00 | 16-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 748 | IN000638C022 | GS17JUN2038C | 0.00 | 17-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 749 | IN000638C089 | GS19JUN2038C | 0.00 | 19-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 750 | IN000638C055 | GS23JUN2038C | 0.00 | 23-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 751 | IN000638C014 | GS30JUN2038C | 0.00 | 30-Jun-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 752 | IN000738C012 | GS02JUL2038C | 0.00 | 02-Jul-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 753 | IN000838C028 | GS05AUG2038C | 0.00 | 05-Aug-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 754 | IN000838C010 | GS22AUG2038C | 0.00 | 22-Aug-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 755 | IN000938C042 | GS12SEP2038C | 0.00 | 12-Sep-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 756 | IN000938C018 | GS15SEP2038C | 0.00 | 15-Sep-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 757 | IN000938C034 | GS19SEP2038C | 0.00 | 19-Sep-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 758 | IN000938C026 | GS20SEP2038C | 0.00 | 20-Sep-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 759 | IN001038C024 | GS10OCT2038C | 0.00 | 10-Oct-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 760 | IN001038C040 | GS15OCT2038C | 0.00 | 15-Oct-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 761 | IN001038C032 | GS22OCT2038C | 0.00 | 22-Oct-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 762 | IN001038C016 | GS26OCT2038C | 0.00 | 26-Oct-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 763 | IN001138C014 | GS06NOV2038C | 0.00 | 06-Nov-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 764 | IN001138C022 | GS25NOV2038C | 0.00 | 25-Nov-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 765 | IN001238C079 | GS01DEC2038C | 0.00 | 01-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 766 | IN001238C038 | GS12DEC2038C | 0.00 | 12-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 767 | IN001238C046 | GS15DEC2038C | 0.00 | 15-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 768 | IN001238C061 | GS16DEC2038C | 0.00 | 16-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 769 | IN001238C020 | GS17DEC2038C | 0.00 | 17-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 770 | IN001238C087 | GS19DEC2038C | 0.00 | 19-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 771 | IN001238C053 | GS23DEC2038C | 0.00 | 23-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 772 | IN001238C012 | GS31DEC2038C | 0.00 | 31-Dec-38 | Illiquid | Illiquid | 10.00 | 10.00 |
| 773 | IN000139C013 | GS02JAN2039C | 0.00 | 02-Jan-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 774 | IN0020080050 | 6.83% GOVT.STOCK 2039 \$ | 6.83 | 19-Jan-39 | Illiquid | Semi-Liquid # | 8.00 | 6.00 |
| 775 | IN000239C029 | GS05FEB2039C | 0.00 | 05-Feb-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 776 | IN000239C011 | GS22FEB2039C | 0.00 | 22-Feb-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 777 | IN000339C043 | GS12MAR2039C | 0.00 | 12-Mar-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 778 | IN000339C019 | GS15MAR2039C | 0.00 | 15-Mar-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 779 | IN000339C035 | GS19MAR2039C | 0.00 | 19-Mar-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 780 | IN000339C027 | GS20MAR2039C | 0.00 | 20-Mar-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 781 | IN000439C025 | GS10APR2039C | 0.00 | 10-Apr-39 | Illiquid | Illiquid | 10.00 | 10.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 782 | IN0020240027 | 7.23% GS 2039 | 7.23 | 15-Apr-39 | Liquid | Liquid | 4.00 | 4.00 |
| 783 | IN000439P019 | 7.23%GS15APR2039P | 0.00 | 15-Apr-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 784 | IN000439C041 | GS15APR2039C | 0.00 | 15-Apr-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 785 | IN000439C033 | GS22APR2039C | 0.00 | 22-Apr-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 786 | IN000439C017 | GS26APR2039C | 0.00 | 26-Apr-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 787 | IN000539C014 | GS06MAY2039C | 0.00 | 06-May-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 788 | IN000539C022 | GS25MAY2039C | 0.00 | 25-May-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 789 | IN000639C079 | GS01JUN2039C | 0.00 | 01-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 790 | IN000639C038 | GS12JUN2039C | 0.00 | 12-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 791 | IN000639C046 | GS15JUN2039C | 0.00 | 15-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 792 | IN000639C061 | GS16JUN2039C | 0.00 | 16-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 793 | IN000639C020 | GS17JUN2039C | 0.00 | 17-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 794 | IN000639C087 | GS19JUN2039C | 0.00 | 19-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 795 | IN000639C053 | GS23JUN2039C | 0.00 | 23-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 796 | IN000639C012 | GS30JUN2039C | 0.00 | 30-Jun-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 797 | IN000739C010 | GS02JUL2039C | 0.00 | 02-Jul-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 798 | IN000839C026 | GS05AUG2039C | 0.00 | 05-Aug-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 799 | IN000839C018 | GS22AUG2039C | 0.00 | 22-Aug-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 800 | IN000939C040 | GS12SEP2039C | 0.00 | 12-Sep-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 801 | IN0020190024 | 7.62% GS 2039 \$ | 7.62 | 15-Sep-39 | Semi-Liquid | Illiquid * | 6.00 | 8.00 |
| 802 | IN000939C016 | GS15SEP2039C | 0.00 | 15-Sep-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 803 | IN000939C032 | GS19SEP2039C | 0.00 | 19-Sep-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 804 | IN000939C024 | GS20SEP2039C | 0.00 | 20-Sep-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 805 | IN001039C022 | GS10OCT2039C | 0.00 | 10-Oct-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 806 | IN001039C030 | GS22OCT2039C | 0.00 | 22-Oct-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 807 | IN001039C014 | GS26OCT2039C | 0.00 | 26-Oct-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 808 | IN001139C012 | GS06NOV2039C | 0.00 | 06-Nov-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 809 | IN0020240134 | 6.92% GS 2039 | 6.92 | 18-Nov-39 | Liquid | Liquid | 4.00 | 4.00 |
| 810 | IN001139C020 | GS25NOV2039C | 0.00 | 25-Nov-39 | Illiquid | Illiquid | 10.00 | 10.00 |
| 811 | IN001239C077 | GS01DEC2039C \$ | 0.00 | 01-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 812 | IN001239C036 | GS12DEC2039C \$ | 0.00 | 12-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 813 | IN001239C044 | GS15DEC2039C \$ | 0.00 | 15-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 814 | IN001239C069 | GS16DEC2039C \$ | 0.00 | 16-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 815 | IN001239C028 | GS17DEC2039C \$ | 0.00 | 17-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 816 | IN001239C085 | GS19DEC2039C \$ | 0.00 | 19-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 817 | IN001239C051 | GS23DEC2039C \$ | 0.00 | 23-Dec-39 | Illiquid | Illiquid | 14.00 | 10.00 |
| 818 | IN001239C010 | GS31DEC2039C | 0.00 | 31-Dec-39 | Illiquid | Illiquid | 14.00 | 14.00 |
| 819 | IN000140C011 | GS02JAN2040C | 0.00 | 02-Jan-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 820 | IN000240C027 | GS05FEB2040C | 0.00 | 05-Feb-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 821 | IN000240C019 | GS22FEB2040C | 0.00 | 22-Feb-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 822 | IN000340C041 | GS12MAR2040C | 0.00 | 12-Mar-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 823 | IN000340C017 | GS15MAR2040C | 0.00 | 15-Mar-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 824 | IN000340C033 | GS19MAR2040C | 0.00 | 19-Mar-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 825 | IN000340C025 | GS20MAR2040C | 0.00 | 20-Mar-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 826 | IN000440C023 | GS10APR2040C | 0.00 | 10-Apr-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 827 | IN000440C031 | GS22APR2040C | 0.00 | 22-Apr-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 828 | IN000440C015 | GS26APR2040C | 0.00 | 26-Apr-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 829 | IN000540C012 | GS06MAY2040C | 0.00 | 06-May-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 830 | IN000540C020 | GS25MAY2040C | 0.00 | 25-May-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 831 | IN000640C077 | GS01JUN2040C | 0.00 | 01-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 832 | IN000640C036 | GS12JUN2040C | 0.00 | 12-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 833 | IN000640C044 | GS15JUN2040C | 0.00 | 15-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 834 | IN000640C069 | GS16JUN2040C | 0.00 | 16-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 835 | IN000640C028 | GS17JUN2040C | 0.00 | 17-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 836 | IN000640C085 | GS19JUN2040C | 0.00 | 19-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 837 | IN000640C051 | GS23JUN2040C | 0.00 | 23-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 838 | IN000640C010 | GS30JUN2040C | 0.00 | 30-Jun-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 839 | IN0020100031 | 8.30% GOVT. STOCK 2040 | 8.30 | 02-Jul-40 | Illiquid | Illiquid | 9.00 | 9.00 |
| 840 | IN000740P010 | 8.30% GS 02JUL2040P | 0.00 | 02-Jul-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 841 | IN000740C018 | GS02JUL2040C | 0.00 | 02-Jul-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 842 | IN000840C024 | GS05AUG2040C | 0.00 | 05-Aug-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 843 | IN000840C016 | GS22AUG2040C | 0.00 | 22-Aug-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 844 | IN000940C048 | GS12SEP2040C | 0.00 | 12-Sep-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 845 | IN000940C014 | GS15SEP2040C | 0.00 | 15-Sep-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 846 | IN000940C030 | GS19SEP2040C | 0.00 | 19-Sep-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 847 | IN000940C022 | GS20SEP2040C | 0.00 | 20-Sep-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 848 | IN001040C020 | GS10OCT2040C | 0.00 | 10-Oct-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 849 | IN001040C038 | GS22OCT2040C | 0.00 | 22-Oct-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 850 | IN001040C012 | GS26OCT2040C | 0.00 | 26-Oct-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 851 | IN001140C010 | GS06NOV2040C | 0.00 | 06-Nov-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 852 | IN001140C028 | GS25NOV2040C | 0.00 | 25-Nov-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 853 | IN001240C075 | GS01DEC2040C | 0.00 | 01-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 854 | IN001240C034 | GS12DEC2040C | 0.00 | 12-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 855 | IN001240C042 | GS15DEC2040C | 0.00 | 15-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 856 | IN001240C067 | GS16DEC2040C | 0.00 | 16-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 857 | IN001240C026 | GS17DEC2040C | 0.00 | 17-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 858 | IN001240C083 | GS19DEC2040C | 0.00 | 19-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 859 | IN001240C059 | GS23DEC2040C | 0.00 | 23-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 860 | IN001240C018 | GS31DEC2040C | 0.00 | 31-Dec-40 | Illiquid | Illiquid | 14.00 | 14.00 |
| 861 | IN000241C025 | GS05FEB2041C | 0.00 | 05-Feb-41 | Illiquid | Illiquid | 14.00 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 862 | IN000241C017 | GS22FEB2041C | 0.00 | 22-Feb-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 863 | IN000341C049 | GS12MAR2041C | 0.00 | 12-Mar-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 864 | IN000341C015 | GS15MAR2041C | 0.00 | 15-Mar-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 865 | IN000341C031 | GS19MAR2041C | 0.00 | 19-Mar-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 866 | IN000341C023 | GS20MAR2041C | 0.00 | 20-Mar-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 867 | IN000441C021 | GS10APR2041C | 0.00 | 10-Apr-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 868 | IN000441C039 | GS22APR2041C | 0.00 | 22-Apr-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 869 | IN000441C013 | GS26APR2041C | 0.00 | 26-Apr-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 870 | IN000541C010 | GS06MAY2041C | 0.00 | 06-May-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 871 | IN000541C028 | GS25MAY2041C | 0.00 | 25-May-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 872 | IN000641C075 | GS01JUN2041C | 0.00 | 01-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 873 | IN000641C034 | GS12JUN2041C | 0.00 | 12-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 874 | IN000641C042 | GS15JUN2041C | 0.00 | 15-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 875 | IN000641C067 | GS16JUN2041C | 0.00 | 16-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 876 | IN000641C026 | GS17JUN2041C | 0.00 | 17-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 877 | IN000641C083 | GS19JUN2041C | 0.00 | 19-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 878 | IN000641C059 | GS23JUN2041C | 0.00 | 23-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 879 | IN000641C018 | GS30JUN2041C | 0.00 | 30-Jun-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 880 | IN000841C022 | GS05AUG2041C | 0.00 | 05-Aug-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 881 | IN000841C014 | GS22AUG2041C | 0.00 | 22-Aug-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 882 | IN000941C046 | GS12SEP2041C | 0.00 | 12-Sep-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 883 | IN000941C012 | GS15SEP2041C | 0.00 | 15-Sep-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 884 | IN000941C038 | GS19SEP2041C | 0.00 | 19-Sep-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 885 | IN000941C020 | GS20SEP2041C | 0.00 | 20-Sep-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 886 | IN001041C028 | GS10OCT2041C | 0.00 | 10-Oct-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 887 | IN001041C036 | GS22OCT2041C | 0.00 | 22-Oct-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 888 | IN001041C010 | GS26OCT2041C | 0.00 | 26-Oct-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 889 | IN001141C018 | GS06NOV2041C | 0.00 | 06-Nov-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 890 | IN001141C026 | GS25NOV2041C | 0.00 | 25-Nov-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 891 | IN001241C073 | GS01DEC2041C | 0.00 | 01-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 892 | IN0020110063 | 8.83% GOVT. STOCK 2041 | 8.83 | 12-Dec-41 | Semi-Liquid | Semi-Liquid | 7.00 | 7.00 |
| 893 | IN001241P018 | 8.83%GS12DEC2041P | 0.00 | 12-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 894 | IN001241C032 | GS12DEC2041C | 0.00 | 12-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 895 | IN001241C040 | GS15DEC2041C | 0.00 | 15-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 896 | IN001241C065 | GS16DEC2041C | 0.00 | 16-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 897 | IN001241C024 | GS17DEC2041C | 0.00 | 17-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 898 | IN001241C081 | GS19DEC2041C | 0.00 | 19-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 899 | IN001241C057 | GS23DEC2041C | 0.00 | 23-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 900 | IN001241C016 | GS31DEC2041C | 0.00 | 31-Dec-41 | Illiquid | Illiquid | 14.00 | 14.00 |
| 901 | IN000242C023 | GS05FEB2042C | 0.00 | 05-Feb-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 902 | IN000242C015 | GS22FEB2042C | 0.00 | 22-Feb-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 903 | IN000342C047 | GS12MAR2042C | 0.00 | 12-Mar-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 904 | IN000342C013 | GS15MAR2042C | 0.00 | 15-Mar-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 905 | IN000342C039 | GS19MAR2042C | 0.00 | 19-Mar-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 906 | IN000342C021 | GS20MAR2042C | 0.00 | 20-Mar-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 907 | IN000442C029 | GS10APR2042C | 0.00 | 10-Apr-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 908 | IN000442C037 | GS22APR2042C | 0.00 | 22-Apr-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 909 | IN000442C011 | GS26APR2042C | 0.00 | 26-Apr-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 910 | IN000542C018 | GS06MAY2042C | 0.00 | 06-May-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 911 | IN000542C026 | GS25MAY2042C | 0.00 | 25-May-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 912 | IN000642C065 | GS01JUN2042C | 0.00 | 01-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 913 | IN000642C073 | GS12JUN2042C | 0.00 | 12-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 914 | IN000642C032 | GS15JUN2042C | 0.00 | 15-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 915 | IN000642C057 | GS16JUN2042C | 0.00 | 16-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 916 | IN000642C024 | GS17JUN2042C | 0.00 | 17-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 917 | IN000642C081 | GS19JUN2042C | 0.00 | 19-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 918 | IN000642C040 | GS23JUN2042C | 0.00 | 23-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 919 | IN000642C016 | GS30JUN2042C | 0.00 | 30-Jun-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 920 | IN000842C020 | GS05AUG2042C | 0.00 | 05-Aug-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 921 | IN000842C012 | GS22AUG2042C | 0.00 | 22-Aug-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 922 | IN000942C044 | GS12SEP2042C | 0.00 | 12-Sep-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 923 | IN000942C010 | GS15SEP2042C | 0.00 | 15-Sep-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 924 | IN000942C036 | GS19SEP2042C | 0.00 | 19-Sep-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 925 | IN000942C028 | GS20SEP2042C | 0.00 | 20-Sep-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 926 | IN001042C026 | GS10OCT2042C | 0.00 | 10-Oct-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 927 | IN001042C034 | GS22OCT2042C | 0.00 | 22-Oct-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 928 | IN001042C018 | GS26OCT2042C | 0.00 | 26-Oct-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 929 | IN001142C016 | GS06NOV2042C | 0.00 | 06-Nov-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 930 | IN001142C024 | GS25NOV2042C | 0.00 | 25-Nov-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 931 | IN001242C063 | GS01DEC2042C | 0.00 | 01-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 932 | IN001242C071 | GS12DEC2042C | 0.00 | 12-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 933 | IN001242C030 | GS15DEC2042C | 0.00 | 15-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 934 | IN001242C055 | GS16DEC2042C | 0.00 | 16-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 935 | IN001242C022 | GS17DEC2042C | 0.00 | 17-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 936 | IN001242C089 | GS19DEC2042C | 0.00 | 19-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 937 | IN001242C048 | GS23DEC2042C | 0.00 | 23-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 938 | IN0020120062 | 8.30% GOVT STOCK 2042 | 8.30 | 31-Dec-42 | Illiquid | Illiquid | 9.00 | 9.00 |
| 939 | IN001242P016 | 8.3%GS31DEC2042P | 0.00 | 31-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 940 | IN001242C014 | GS31DEC2042C | 0.00 | 31-Dec-42 | Illiquid | Illiquid | 14.00 | 14.00 |
| 941 | IN000243C021 | GS05FEB2043C | 0.00 | 05-Feb-43 | Illiquid | Illiquid | 14.00 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|-----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 942 | IN000243C013 | GS22FEB2043C | 0.00 | 22-Feb-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 943 | IN000343C045 | GS12MAR2043C | 0.00 | 12-Mar-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 944 | IN000343C011 | GS15MAR2043C | 0.00 | 15-Mar-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 945 | IN000343C037 | GS19MAR2043C | 0.00 | 19-Mar-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 946 | IN000343C029 | GS20MAR2043C | 0.00 | 20-Mar-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 947 | IN000443C027 | GS10APR2043C | 0.00 | 10-Apr-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 948 | IN000443C035 | GS22APR2043C | 0.00 | 22-Apr-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 949 | IN000443C019 | GS26APR2043C | 0.00 | 26-Apr-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 950 | IN000543C016 | GS06MAY2043C | 0.00 | 06-May-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 951 | IN000543C024 | GS25MAY2043C | 0.00 | 25-May-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 952 | IN000643C055 | GS01JUN2043C | 0.00 | 01-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 953 | IN000643C063 | GS12JUN2043C | 0.00 | 12-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 954 | IN000643C022 | GS15JUN2043C | 0.00 | 15-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 955 | IN000643C048 | GS16JUN2043C | 0.00 | 16-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 956 | IN0020190040 | 7.69% GS 2043 | 7.69 | 17-Jun-43 | Illiquid | Illiquid | 9.00 | 9.00 |
| 957 | IN000643C014 | GS17JUN2043C | 0.00 | 17-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 958 | IN000643C071 | GS19JUN2043C | 0.00 | 19-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 959 | IN000643C030 | GS23JUN2043C | 0.00 | 23-Jun-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 960 | IN000843C028 | GS05AUG2043C | 0.00 | 05-Aug-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 961 | IN000843C010 | GS22AUG2043C | 0.00 | 22-Aug-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 962 | IN000943C042 | GS12SEP2043C | 0.00 | 12-Sep-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 963 | IN000943C018 | GS15SEP2043C | 0.00 | 15-Sep-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 964 | IN000943C034 | GS19SEP2043C | 0.00 | 19-Sep-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 965 | IN000943C026 | GS20SEP2043C | 0.00 | 20-Sep-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 966 | IN001043C024 | GS10OCT2043C | 0.00 | 10-Oct-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 967 | IN001043C032 | GS22OCT2043C | 0.00 | 22-Oct-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 968 | IN001043C016 | GS26OCT2043C | 0.00 | 26-Oct-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 969 | IN001143C014 | GS06NOV2043C | 0.00 | 06-Nov-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 970 | IN001143C022 | GS25NOV2043C | 0.00 | 25-Nov-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 971 | IN001243C053 | GS01DEC2043C | 0.00 | 01-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 972 | IN001243C061 | GS12DEC2043C | 0.00 | 12-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 973 | IN001243C020 | GS15DEC2043C | 0.00 | 15-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 974 | IN001243C046 | GS16DEC2043C | 0.00 | 16-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 975 | IN001243C012 | GS17DEC2043C | 0.00 | 17-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 976 | IN001243C079 | GS19DEC2043C | 0.00 | 19-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 977 | IN0020130079 | 9.23% Govt Stock 2043 | 9.23 | 23-Dec-43 | Illiquid | Illiquid | 9.00 | 9.00 |
| 978 | IN001243P014 | 9.23%GS23DEC2043P | 0.00 | 23-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 979 | IN001243C038 | GS23DEC2043C | 0.00 | 23-Dec-43 | Illiquid | Illiquid | 14.00 | 14.00 |
| 980 | IN000244C029 | GS05FEB2044C | 0.00 | 05-Feb-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 981 | IN000244C011 | GS22FEB2044C | 0.00 | 22-Feb-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 982 | IN000344C043 | GS12MAR2044C | 0.00 | 12-Mar-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 983 | IN000344C019 | GS15MAR2044C | 0.00 | 15-Mar-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 984 | IN000344C035 | GS19MAR2044C | 0.00 | 19-Mar-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 985 | IN000344C027 | GS20MAR2044C | 0.00 | 20-Mar-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 986 | IN000444C025 | GS10APR2044C | 0.00 | 10-Apr-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 987 | IN000444C033 | GS22APR2044C | 0.00 | 22-Apr-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 988 | IN000444C017 | GS26APR2044C | 0.00 | 26-Apr-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 989 | IN000544C014 | GS06MAY2044C | 0.00 | 06-May-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 990 | IN000544C022 | GS25MAY2044C | 0.00 | 25-May-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 991 | IN000644C046 | GS01JUN2044C | 0.00 | 01-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 992 | IN000644C053 | GS12JUN2044C | 0.00 | 12-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 993 | IN000644C020 | GS15JUN2044C | 0.00 | 15-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 994 | IN000644C038 | GS16JUN2044C | 0.00 | 16-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 995 | IN000644C012 | GS17JUN2044C | 0.00 | 17-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 996 | IN000644C061 | GS19JUN2044C | 0.00 | 19-Jun-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 997 | IN000844C026 | GS05AUG2044C | 0.00 | 05-Aug-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 998 | IN000844C018 | GS22AUG2044C | 0.00 | 22-Aug-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 999 | IN000944C040 | GS12SEP2044C | 0.00 | 12-Sep-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1000 | IN000944C016 | GS15SEP2044C | 0.00 | 15-Sep-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1001 | IN000944C032 | GS19SEP2044C | 0.00 | 19-Sep-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1002 | IN000944C024 | GS20SEP2044C | 0.00 | 20-Sep-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1003 | IN001044C022 | GS10OCT2044C | 0.00 | 10-Oct-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1004 | IN001044C030 | GS22OCT2044C | 0.00 | 22-Oct-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1005 | IN001044C014 | GS26OCT2044C | 0.00 | 26-Oct-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1006 | IN001144C012 | GS06NOV2044C | 0.00 | 06-Nov-44 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1007 | IN001144C020 | GS25NOV2044C \$ | 0.00 | 25-Nov-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1008 | IN0020140078 | 8.17% GS 2044 \$ | 8.17 | 01-Dec-44 | Semi-Liquid | Semi-Liquid | 8.00 | 7.00 |
| 1009 | IN001244P012 | 8.17%GS01DEC2044P \$ | 0.00 | 01-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1010 | IN001244C044 | GS01DEC2044C \$ | 0.00 | 01-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1011 | IN001244C051 | GS12DEC2044C \$ | 0.00 | 12-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1012 | IN001244C028 | GS15DEC2044C \$ | 0.00 | 15-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1013 | IN001244C036 | GS16DEC2044C \$ | 0.00 | 16-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1014 | IN001244C010 | GS17DEC2044C \$ | 0.00 | 17-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1015 | IN001244C069 | GS19DEC2044C \$ | 0.00 | 19-Dec-44 | Illiquid | Illiquid | 28.00 | 14.00 |
| 1016 | IN000245C026 | GS05FEB2045C | 0.00 | 05-Feb-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1017 | IN000245C018 | GS22FEB2045C | 0.00 | 22-Feb-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1018 | IN000345C040 | GS12MAR2045C | 0.00 | 12-Mar-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1019 | IN000345C016 | GS15MAR2045C | 0.00 | 15-Mar-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1020 | IN000345C032 | GS19MAR2045C | 0.00 | 19-Mar-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1021 | IN000345C024 | GS20MAR2045C | 0.00 | 20-Mar-45 | Illiquid | Illiquid | 28.00 | 28.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1022 | IN000445C022 | GS10APR2045C | 0.00 | 10-Apr-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1023 | IN000445C030 | GS22APR2045C | 0.00 | 22-Apr-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1024 | IN000445C014 | GS26APR2045C | 0.00 | 26-Apr-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1025 | IN000545C011 | GS06MAY2045C | 0.00 | 06-May-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1026 | IN000545C029 | GS25MAY2045C | 0.00 | 25-May-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1027 | IN000645C043 | GS12JUN2045C | 0.00 | 12-Jun-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1028 | IN000645C027 | GS15JUN2045C | 0.00 | 15-Jun-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1029 | IN000645C035 | GS16JUN2045C | 0.00 | 16-Jun-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1030 | IN000645C019 | GS17JUN2045C | 0.00 | 17-Jun-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1031 | IN000645C050 | GS19JUN2045C | 0.00 | 19-Jun-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1032 | IN0020150044 | 8.13% GS 2045 | 8.13 | 22-Jun-45 | Illiquid | Illiquid | 10.00 | 10.00 |
| 1033 | IN000845C023 | GS05AUG2045C | 0.00 | 05-Aug-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1034 | IN000845C015 | GS22AUG2045C | 0.00 | 22-Aug-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1035 | IN000945C047 | GS12SEP2045C | 0.00 | 12-Sep-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1036 | IN000945C013 | GS15SEP2045C | 0.00 | 15-Sep-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1037 | IN000945C039 | GS19SEP2045C | 0.00 | 19-Sep-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1038 | IN000945C021 | GS20SEP2045C | 0.00 | 20-Sep-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1039 | IN001045C029 | GS10OCT2045C | 0.00 | 10-Oct-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1040 | IN001045C037 | GS22OCT2045C | 0.00 | 22-Oct-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1041 | IN001045C011 | GS26OCT2045C | 0.00 | 26-Oct-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1042 | IN001145C019 | GS06NOV2045C | 0.00 | 06-Nov-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1043 | IN001145C027 | GS25NOV2045C | 0.00 | 25-Nov-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1044 | IN001245C041 | GS12DEC2045C | 0.00 | 12-Dec-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1045 | IN001245C025 | GS15DEC2045C | 0.00 | 15-Dec-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1046 | IN001245C033 | GS16DEC2045C | 0.00 | 16-Dec-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1047 | IN001245C017 | GS17DEC2045C | 0.00 | 17-Dec-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1048 | IN001245C058 | GS19DEC2045C | 0.00 | 19-Dec-45 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1049 | IN000246C024 | GS05FEB2046C | 0.00 | 05-Feb-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1050 | IN000246C016 | GS22FEB2046C | 0.00 | 22-Feb-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1051 | IN000346C048 | GS12MAR2046C | 0.00 | 12-Mar-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1052 | IN000346C014 | GS15MAR2046C | 0.00 | 15-Mar-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1053 | IN000346C030 | GS19MAR2046C | 0.00 | 19-Mar-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1054 | IN000346C022 | GS20MAR2046C | 0.00 | 20-Mar-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1055 | IN000446C020 | GS10APR2046C | 0.00 | 10-Apr-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1056 | IN000446C038 | GS22APR2046C | 0.00 | 22-Apr-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1057 | IN000446C012 | GS26APR2046C | 0.00 | 26-Apr-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1058 | IN000546C019 | GS06MAY2046C | 0.00 | 06-May-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1059 | IN000546C027 | GS25MAY2046C | 0.00 | 25-May-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1060 | IN000646C041 | GS12JUN2046C | 0.00 | 12-Jun-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1061 | IN000646C025 | GS15JUN2046C | 0.00 | 15-Jun-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1062 | IN000646C033 | GS16JUN2046C | 0.00 | 16-Jun-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1063 | IN000646C017 | GS17JUN2046C | 0.00 | 17-Jun-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1064 | IN000646C058 | GS19JUN2046C | 0.00 | 19-Jun-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1065 | IN000846C021 | GS05AUG2046C | 0.00 | 05-Aug-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1066 | IN000846C013 | GS22AUG2046C | 0.00 | 22-Aug-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1067 | IN000946C045 | GS12SEP2046C | 0.00 | 12-Sep-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1068 | IN000946C011 | GS15SEP2046C | 0.00 | 15-Sep-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1069 | IN000946C037 | GS19SEP2046C | 0.00 | 19-Sep-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1070 | IN000946C029 | GS20SEP2046C | 0.00 | 20-Sep-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1071 | IN0020160068 | 7.06% GS 2046 | 7.06 | 10-Oct-46 | Illiquid | Illiquid | 10.00 | 10.00 |
| 1072 | IN001046P011 | 7.06%GS10OCT2046P | 0.00 | 10-Oct-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1073 | IN001046C027 | GS10OCT2046C | 0.00 | 10-Oct-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1074 | IN001046C035 | GS22OCT2046C | 0.00 | 22-Oct-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1075 | IN001046C019 | GS26OCT2046C | 0.00 | 26-Oct-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1076 | IN001146C017 | GS06NOV2046C | 0.00 | 06-Nov-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1077 | IN001146C025 | GS25NOV2046C | 0.00 | 25-Nov-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1078 | IN001246C049 | GS12DEC2046C | 0.00 | 12-Dec-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1079 | IN001246C023 | GS15DEC2046C | 0.00 | 15-Dec-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1080 | IN001246C031 | GS16DEC2046C | 0.00 | 16-Dec-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1081 | IN001246C015 | GS17DEC2046C | 0.00 | 17-Dec-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1082 | IN001246C056 | GS19DEC2046C | 0.00 | 19-Dec-46 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1083 | IN000247C022 | GS05FEB2047C | 0.00 | 05-Feb-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1084 | IN000247C014 | GS22FEB2047C | 0.00 | 22-Feb-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1085 | IN000347C046 | GS12MAR2047C | 0.00 | 12-Mar-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1086 | IN000347C012 | GS15MAR2047C | 0.00 | 15-Mar-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1087 | IN000347C038 | GS19MAR2047C | 0.00 | 19-Mar-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1088 | IN000347C020 | GS20MAR2047C | 0.00 | 20-Mar-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1089 | IN000447C028 | GS22APR2047C | 0.00 | 22-Apr-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1090 | IN000447C010 | GS26APR2047C | 0.00 | 26-Apr-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1091 | IN000547C017 | GS06MAY2047C | 0.00 | 06-May-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1092 | IN000547C025 | GS25MAY2047C | 0.00 | 25-May-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1093 | IN000647C049 | GS12JUN2047C | 0.00 | 12-Jun-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1094 | IN000647C023 | GS15JUN2047C | 0.00 | 15-Jun-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1095 | IN000647C031 | GS16JUN2047C | 0.00 | 16-Jun-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1096 | IN000647C015 | GS17JUN2047C | 0.00 | 17-Jun-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1097 | IN000647C056 | GS19JUN2047C | 0.00 | 19-Jun-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1098 | IN000847C029 | GS05AUG2047C | 0.00 | 05-Aug-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1099 | IN000847C011 | GS22AUG2047C | 0.00 | 22-Aug-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1100 | IN000947C043 | GS12SEP2047C | 0.00 | 12-Sep-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1101 | IN000947C019 | GS15SEP2047C | 0.00 | 15-Sep-47 | Illiquid | Illiquid | 28.00 | 28.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1102 | IN000947C035 | GS19SEP2047C | 0.00 | 19-Sep-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1103 | IN000947C027 | GS20SEP2047C | 0.00 | 20-Sep-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1104 | IN001047C025 | GS22OCT2047C | 0.00 | 22-Oct-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1105 | IN001047C017 | GS26OCT2047C | 0.00 | 26-Oct-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1106 | IN001147C015 | GS06NOV2047C | 0.00 | 06-Nov-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1107 | IN001147C023 | GS25NOV2047C | 0.00 | 25-Nov-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1108 | IN001247C047 | GS12DEC2047C | 0.00 | 12-Dec-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1109 | IN001247C021 | GS15DEC2047C | 0.00 | 15-Dec-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1110 | IN001247C039 | GS16DEC2047C | 0.00 | 16-Dec-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1111 | IN001247C013 | GS17DEC2047C | 0.00 | 17-Dec-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1112 | IN001247C054 | GS19DEC2047C | 0.00 | 19-Dec-47 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1113 | IN000248C020 | GS05FEB2048C | 0.00 | 05-Feb-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1114 | IN000248C012 | GS22FEB2048C | 0.00 | 22-Feb-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1115 | IN000348C044 | GS12MAR2048C | 0.00 | 12-Mar-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1116 | IN000348C010 | GS15MAR2048C | 0.00 | 15-Mar-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1117 | IN000348C036 | GS19MAR2048C | 0.00 | 19-Mar-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1118 | IN000348C028 | GS20MAR2048C | 0.00 | 20-Mar-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1119 | IN000448C026 | GS22APR2048C | 0.00 | 22-Apr-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1120 | IN000448C018 | GS26APR2048C | 0.00 | 26-Apr-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1121 | IN000548C015 | GS06MAY2048C | 0.00 | 06-May-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1122 | IN000548C023 | GS25MAY2048C | 0.00 | 25-May-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1123 | IN000648C047 | GS12JUN2048C | 0.00 | 12-Jun-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1124 | IN000648C021 | GS15JUN2048C | 0.00 | 15-Jun-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1125 | IN000648C039 | GS16JUN2048C | 0.00 | 16-Jun-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1126 | IN000648C013 | GS17JUN2048C | 0.00 | 17-Jun-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1127 | IN000648C054 | GS19JUN2048C | 0.00 | 19-Jun-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1128 | IN000848C027 | GS05AUG2048C | 0.00 | 05-Aug-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1129 | IN000848C019 | GS22AUG2048C | 0.00 | 22-Aug-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1130 | IN000948C041 | GS12SEP2048C | 0.00 | 12-Sep-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1131 | IN000948C017 | GS15SEP2048C | 0.00 | 15-Sep-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1132 | IN000948C033 | GS19SEP2048C | 0.00 | 19-Sep-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1133 | IN000948C025 | GS20SEP2048C | 0.00 | 20-Sep-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1134 | IN001048C023 | GS22OCT2048C | 0.00 | 22-Oct-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1135 | IN001048C015 | GS26OCT2048C | 0.00 | 26-Oct-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1136 | IN001148C013 | GS06NOV2048C | 0.00 | 06-Nov-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1137 | IN001148C021 | GS25NOV2048C | 0.00 | 25-Nov-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1138 | IN001248C045 | GS12DEC2048C | 0.00 | 12-Dec-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1139 | IN001248C029 | GS15DEC2048C | 0.00 | 15-Dec-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1140 | IN001248C037 | GS16DEC2048C | 0.00 | 16-Dec-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1141 | IN001248C011 | GS17DEC2048C | 0.00 | 17-Dec-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1142 | IN001248C052 | GS19DEC2048C | 0.00 | 19-Dec-48 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1143 | IN000249C028 | GS05FEB2049C | 0.00 | 05-Feb-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1144 | IN000249C010 | GS22FEB2049C | 0.00 | 22-Feb-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1145 | IN000349C042 | GS12MAR2049C | 0.00 | 12-Mar-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1146 | IN000349C018 | GS15MAR2049C | 0.00 | 15-Mar-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1147 | IN000349C034 | GS19MAR2049C | 0.00 | 19-Mar-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1148 | IN000349C026 | GS20MAR2049C | 0.00 | 20-Mar-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1149 | IN000449C024 | GS22APR2049C | 0.00 | 22-Apr-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1150 | IN000449C016 | GS26APR2049C | 0.00 | 26-Apr-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1151 | IN000549C013 | GS06MAY2049C | 0.00 | 06-May-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1152 | IN000549C021 | GS25MAY2049C | 0.00 | 25-May-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1153 | IN000649C045 | GS12JUN2049C | 0.00 | 12-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1154 | IN0020190032 | 7.72% GS 2049 \$ | 7.72 | 15-Jun-49 | Illiquid | Semi-Liquid # | 10.00 | 8.00 |
| 1155 | IN000649P013 | 7.72%GS15JUN2049P | 0.00 | 15-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1156 | IN000649C029 | GS15JUN2049C | 0.00 | 15-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1157 | IN000649C037 | GS16JUN2049C | 0.00 | 16-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1158 | IN000649C011 | GS17JUN2049C | 0.00 | 17-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1159 | IN000649C052 | GS19JUN2049C | 0.00 | 19-Jun-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1160 | IN000849C025 | GS05AUG2049C | 0.00 | 05-Aug-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1161 | IN000849C017 | GS22AUG2049C | 0.00 | 22-Aug-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1162 | IN000949C049 | GS12SEP2049C | 0.00 | 12-Sep-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1163 | IN000949C015 | GS15SEP2049C | 0.00 | 15-Sep-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1164 | IN000949C031 | GS19SEP2049C | 0.00 | 19-Sep-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1165 | IN000949C023 | GS20SEP2049C | 0.00 | 20-Sep-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1166 | IN001049C021 | GS22OCT2049C | 0.00 | 22-Oct-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1167 | IN001049C013 | GS26OCT2049C | 0.00 | 26-Oct-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1168 | IN001149C011 | GS06NOV2049C | 0.00 | 06-Nov-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1169 | IN001149C029 | GS25NOV2049C | 0.00 | 25-Nov-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1170 | IN001249C043 | GS12DEC2049C | 0.00 | 12-Dec-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1171 | IN001249C027 | GS15DEC2049C | 0.00 | 15-Dec-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1172 | IN001249C035 | GS16DEC2049C | 0.00 | 16-Dec-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1173 | IN001249C019 | GS17DEC2049C | 0.00 | 17-Dec-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1174 | IN001249C050 | GS19DEC2049C | 0.00 | 19-Dec-49 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1175 | IN000250C026 | GS05FEB2050C | 0.00 | 05-Feb-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1176 | IN000250C018 | GS22FEB2050C | 0.00 | 22-Feb-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1177 | IN000350C040 | GS12MAR2050C | 0.00 | 12-Mar-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1178 | IN000350C016 | GS15MAR2050C | 0.00 | 15-Mar-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1179 | IN000350C032 | GS19MAR2050C | 0.00 | 19-Mar-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1180 | IN000350C024 | GS20MAR2050C | 0.00 | 20-Mar-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1181 | IN000450C022 | GS22APR2050C | 0.00 | 22-Apr-50 | Illiquid | Illiquid | 28.00 | 28.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1182 | IN000450C014 | GS26APR2050C | 0.00 | 26-Apr-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1183 | IN000550C011 | GS06MAY2050C | 0.00 | 06-May-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1184 | IN000550C029 | GS25MAY2050C | 0.00 | 25-May-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1185 | IN000650C043 | GS12JUN2050C | 0.00 | 12-Jun-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1186 | IN000650C027 | GS15JUN2050C | 0.00 | 15-Jun-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1187 | IN000650C035 | GS16JUN2050C | 0.00 | 16-Jun-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1188 | IN000650C019 | GS17JUN2050C | 0.00 | 17-Jun-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1189 | IN000650C050 | GS19JUN2050C | 0.00 | 19-Jun-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1190 | IN000850C023 | GS05AUG2050C | 0.00 | 05-Aug-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1191 | IN000850C015 | GS22AUG2050C | 0.00 | 22-Aug-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1192 | IN000950C047 | GS12SEP2050C | 0.00 | 12-Sep-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1193 | IN000950C013 | GS15SEP2050C | 0.00 | 15-Sep-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1194 | IN000950C039 | GS19SEP2050C | 0.00 | 19-Sep-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1195 | IN0020200054 | 7.16% GS 2050 | 7.16 | 20-Sep-50 | Semi-Liquid | Semi-Liquid | 8.00 | 8.00 |
| 1196 | IN000950P015 | 7.16%GS20SEP2050P | 0.00 | 20-Sep-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1197 | IN000950C021 | GS20SEP2050C | 0.00 | 20-Sep-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1198 | IN001050C029 | GS22OCT2050C | 0.00 | 22-Oct-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1199 | IN001050C011 | GS26OCT2050C | 0.00 | 26-Oct-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1200 | IN001150C019 | GS06NOV2050C | 0.00 | 06-Nov-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1201 | IN001150C027 | GS25NOV2050C | 0.00 | 25-Nov-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1202 | IN001250C041 | GS12DEC2050C | 0.00 | 12-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1203 | IN001250C025 | GS15DEC2050C | 0.00 | 15-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1204 | IN001250C033 | GS16DEC2050C | 0.00 | 16-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1205 | IN0020200252 | 6.67% GS 2050 | 6.67 | 17-Dec-50 | Semi-Liquid | Semi-Liquid | 8.00 | 8.00 |
| 1206 | IN001250P019 | 6.67%GS17DEC2050P | 0.00 | 17-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1207 | IN001250C017 | GS17DEC2050C | 0.00 | 17-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1208 | IN001250C058 | GS19DEC2050C | 0.00 | 19-Dec-50 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1209 | IN000251C024 | GS05FEB2051C | 0.00 | 05-Feb-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1210 | IN000251C016 | GS22FEB2051C | 0.00 | 22-Feb-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1211 | IN000351C030 | GS12MAR2051C | 0.00 | 12-Mar-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1212 | IN000351C014 | GS15MAR2051C | 0.00 | 15-Mar-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1213 | IN000351C022 | GS19MAR2051C | 0.00 | 19-Mar-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1214 | IN000451C020 | GS22APR2051C | 0.00 | 22-Apr-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1215 | IN000451C012 | GS26APR2051C | 0.00 | 26-Apr-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1216 | IN000551C019 | GS06MAY2051C | 0.00 | 06-May-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1217 | IN000551C027 | GS25MAY2051C | 0.00 | 25-May-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1218 | IN000651C041 | GS12JUN2051C | 0.00 | 12-Jun-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1219 | IN000651C025 | GS15JUN2051C | 0.00 | 15-Jun-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1220 | IN000651C033 | GS16JUN2051C | 0.00 | 16-Jun-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1221 | IN000651C017 | GS17JUN2051C | 0.00 | 17-Jun-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1222 | IN000651C058 | GS19JUN2051C | 0.00 | 19-Jun-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1223 | IN000851C021 | GS05AUG2051C | 0.00 | 05-Aug-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1224 | IN000851C013 | GS22AUG2051C | 0.00 | 22-Aug-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1225 | IN000951C037 | GS12SEP2051C | 0.00 | 12-Sep-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1226 | IN000951C011 | GS15SEP2051C | 0.00 | 15-Sep-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1227 | IN000951C029 | GS19SEP2051C | 0.00 | 19-Sep-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1228 | IN001051C027 | GS22OCT2051C | 0.00 | 22-Oct-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1229 | IN001051C019 | GS26OCT2051C | 0.00 | 26-Oct-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1230 | IN001151C017 | GS06NOV2051C | 0.00 | 06-Nov-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1231 | IN001151C025 | GS25NOV2051C | 0.00 | 25-Nov-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1232 | IN0020160092 | 6.62% GS 2051 \$ | 6.62 | 28-Nov-51 | Illiquid | Semi-Liquid # | 10.00 | 8.00 |
| 1233 | IN001251C049 | GS12DEC2051C | 0.00 | 12-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1234 | IN0020210194 | 6.99% GS 2051 | 6.99 | 15-Dec-51 | Semi-Liquid | Semi-Liquid | 8.00 | 8.00 |
| 1235 | IN001251P017 | 6.99%GS15DEC2051P | 0.00 | 15-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1236 | IN001251C023 | GS15DEC2051C | 0.00 | 15-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1237 | IN001251C031 | GS16DEC2051C | 0.00 | 16-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1238 | IN001251C015 | GS17DEC2051C | 0.00 | 17-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1239 | IN001251C056 | GS19DEC2051C | 0.00 | 19-Dec-51 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1240 | IN000252C022 | GS05FEB2052C | 0.00 | 05-Feb-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1241 | IN000252C014 | GS22FEB2052C | 0.00 | 22-Feb-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1242 | IN000352C038 | GS12MAR2052C | 0.00 | 12-Mar-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1243 | IN000352C012 | GS15MAR2052C | 0.00 | 15-Mar-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1244 | IN000352C020 | GS19MAR2052C | 0.00 | 19-Mar-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1245 | IN000452C028 | GS22APR2052C | 0.00 | 22-Apr-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1246 | IN000452C010 | GS26APR2052C | 0.00 | 26-Apr-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1247 | IN000552C017 | GS06MAY2052C | 0.00 | 06-May-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1248 | IN000552C025 | GS25MAY2052C | 0.00 | 25-May-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1249 | IN000652C049 | GS12JUN2052C | 0.00 | 12-Jun-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1250 | IN000652C023 | GS15JUN2052C | 0.00 | 15-Jun-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1251 | IN000652C031 | GS16JUN2052C | 0.00 | 16-Jun-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1252 | IN000652C015 | GS17JUN2052C | 0.00 | 17-Jun-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1253 | IN000652C056 | GS19JUN2052C | 0.00 | 19-Jun-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1254 | IN000852C029 | GS05AUG2052C | 0.00 | 05-Aug-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1255 | IN000852C011 | GS22AUG2052C | 0.00 | 22-Aug-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1256 | IN0020220086 | 7.36% GS 2052 | 7.36 | 12-Sep-52 | Semi-Liquid | Semi-Liquid | 8.00 | 8.00 |
| 1257 | IN000952P011 | 7.36%GS12SEP2052P | 0.00 | 12-Sep-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1258 | IN000952C035 | GS12SEP2052C | 0.00 | 12-Sep-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1259 | IN000952C019 | GS15SEP2052C | 0.00 | 15-Sep-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1260 | IN000952C027 | GS19SEP2052C | 0.00 | 19-Sep-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1261 | IN001052C025 | GS22OCT2052C | 0.00 | 22-Oct-52 | Illiquid | Illiquid | 28.00 | 28.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|------------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1262 | IN001052C017 | GS26OCT2052C | 0.00 | 26-Oct-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1263 | IN001152C015 | GS06NOV2052C | 0.00 | 06-Nov-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1264 | IN001152C023 | GS25NOV2052C | 0.00 | 25-Nov-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1265 | IN001252C047 | GS12DEC2052C | 0.00 | 12-Dec-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1266 | IN001252C021 | GS15DEC2052C | 0.00 | 15-Dec-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1267 | IN001252C039 | GS16DEC2052C | 0.00 | 16-Dec-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1268 | IN001252C013 | GS17DEC2052C | 0.00 | 17-Dec-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1269 | IN001252C054 | GS19DEC2052C | 0.00 | 19-Dec-52 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1270 | IN000253C020 | GS05FEB2053C | 0.00 | 05-Feb-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1271 | IN000253C012 | GS22FEB2053C | 0.00 | 22-Feb-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1272 | IN000353C010 | GS15MAR2053C | 0.00 | 15-Mar-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1273 | IN000353C028 | GS19MAR2053C | 0.00 | 19-Mar-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1274 | IN000453C026 | GS22APR2053C | 0.00 | 22-Apr-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1275 | IN000453C018 | GS26APR2053C | 0.00 | 26-Apr-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1276 | IN000553C015 | GS06MAY2053C | 0.00 | 06-May-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1277 | IN000553C023 | GS25MAY2053C | 0.00 | 25-May-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1278 | IN000653C047 | GS12JUN2053C | 0.00 | 12-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1279 | IN000653C021 | GS15JUN2053C | 0.00 | 15-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1280 | IN000653C039 | GS16JUN2053C | 0.00 | 16-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1281 | IN000653C013 | GS17JUN2053C | 0.00 | 17-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1282 | IN0020230051 | 7.30% GS 2053 | 7.30 | 19-Jun-53 | Liquid | Liquid | 5.00 | 5.00 |
| 1283 | IN000653P015 | 7.3%GS19JUN2053P | 0.00 | 19-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1284 | IN000653C054 | GS19JUN2053C | 0.00 | 19-Jun-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1285 | IN000853C027 | GS05AUG2053C | 0.00 | 05-Aug-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1286 | IN000853C019 | GS22AUG2053C | 0.00 | 22-Aug-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1287 | IN000953C017 | GS15SEP2053C | 0.00 | 15-Sep-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1288 | IN000953C025 | GS19SEP2053C | 0.00 | 19-Sep-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1289 | IN001053C023 | GS22OCT2053C | 0.00 | 22-Oct-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1290 | IN001053C015 | GS26OCT2053C | 0.00 | 26-Oct-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1291 | IN001153C013 | GS06NOV2053C | 0.00 | 06-Nov-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1292 | IN001153C021 | GS25NOV2053C | 0.00 | 25-Nov-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1293 | IN001253C045 | GS12DEC2053C | 0.00 | 12-Dec-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1294 | IN001253C029 | GS15DEC2053C | 0.00 | 15-Dec-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1295 | IN001253C037 | GS16DEC2053C | 0.00 | 16-Dec-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1296 | IN001253C011 | GS17DEC2053C | 0.00 | 17-Dec-53 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1297 | IN0020230176 | 7.37% GOI SGRB 2054 | 7.37 | 23-Jan-54 | Illiquid | Illiquid | 10.00 | 10.00 |
| 1298 | IN000254C028 | GS05FEB2054C | 0.00 | 05-Feb-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1299 | IN000254C010 | GS22FEB2054C | 0.00 | 22-Feb-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1300 | IN000354C018 | GS15MAR2054C | 0.00 | 15-Mar-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1301 | IN000354C026 | GS19MAR2054C | 0.00 | 19-Mar-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1302 | IN000454C024 | GS22APR2054C | 0.00 | 22-Apr-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1303 | IN000454C016 | GS26APR2054C | 0.00 | 26-Apr-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1304 | IN000554C013 | GS06MAY2054C | 0.00 | 06-May-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1305 | IN000554C021 | GS25MAY2054C | 0.00 | 25-May-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1306 | IN000654C045 | GS12JUN2054C | 0.00 | 12-Jun-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1307 | IN000654C029 | GS15JUN2054C | 0.00 | 15-Jun-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1308 | IN000654C037 | GS16JUN2054C | 0.00 | 16-Jun-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1309 | IN000654C011 | GS17JUN2054C | 0.00 | 17-Jun-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1310 | IN0020240118 | 7.09% GS 2054 | 7.09 | 05-Aug-54 | Liquid | Liquid | 5.00 | 5.00 |
| 1311 | IN000854P019 | 7.09%GS05AUG2054P | 0.00 | 05-Aug-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1312 | IN000854C025 | GS05AUG2054C | 0.00 | 05-Aug-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1313 | IN000854C017 | GS22AUG2054C | 0.00 | 22-Aug-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1314 | IN000954C015 | GS15SEP2054C | 0.00 | 15-Sep-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1315 | IN000954C023 | GS19SEP2054C | 0.00 | 19-Sep-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1316 | IN001054C021 | GS22OCT2054C | 0.00 | 22-Oct-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1317 | IN001054C013 | GS26OCT2054C | 0.00 | 26-Oct-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1318 | IN001154C011 | GS06NOV2054C | 0.00 | 06-Nov-54 | Illiquid | Illiquid | 28.00 | 28.00 |
| 1319 | IN001154C029 | GS25NOV2054C \$ | 0.00 | 25-Nov-54 | Illiquid | Illiquid | 14.00 | 28.00 |
| 1320 | IN001254C043 | GS12DEC2054C \$ | 0.00 | 12-Dec-54 | Illiquid | Illiquid | 14.00 | 28.00 |
| 1321 | IN001254C027 | GS15DEC2054C \$ | 0.00 | 15-Dec-54 | Illiquid | Illiquid | 14.00 | 28.00 |
| 1322 | IN0020240175 | 6.98% GOI SGRB 2054 \$ | 6.98 | 16-Dec-54 | Liquid | Semi-Liquid # | 4.00 | 8.00 |
| 1323 | IN001254C035 | GS16DEC2054C \$ | 0.00 | 16-Dec-54 | Illiquid | Illiquid | 14.00 | 28.00 |
| 1324 | IN001254C019 | GS17DEC2054C \$ | 0.00 | 17-Dec-54 | Illiquid | Illiquid | 14.00 | 28.00 |
| 1325 | IN000255C017 | GS22FEB2055C | 0.00 | 22-Feb-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1326 | IN000355C015 | GS15MAR2055C | 0.00 | 15-Mar-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1327 | IN000355C023 | GS19MAR2055C | 0.00 | 19-Mar-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1328 | IN000455C021 | GS22APR2055C | 0.00 | 22-Apr-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1329 | IN000455C013 | GS26APR2055C | 0.00 | 26-Apr-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1330 | IN000555C010 | GS06MAY2055C | 0.00 | 06-May-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1331 | IN000555C028 | GS25MAY2055C | 0.00 | 25-May-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1332 | IN000655C042 | GS12JUN2055C | 0.00 | 12-Jun-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1333 | IN000655C026 | GS15JUN2055C | 0.00 | 15-Jun-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1334 | IN000655C034 | GS16JUN2055C | 0.00 | 16-Jun-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1335 | IN000655C018 | GS17JUN2055C | 0.00 | 17-Jun-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1336 | IN000855C014 | GS22AUG2055C | 0.00 | 22-Aug-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1337 | IN000955C012 | GS15SEP2055C | 0.00 | 15-Sep-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1338 | IN000955C020 | GS19SEP2055C | 0.00 | 19-Sep-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1339 | IN001055C028 | GS22OCT2055C | 0.00 | 22-Oct-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1340 | IN0020150077 | 7.72% GS 2055 \$ | 7.72 | 26-Oct-55 | Illiquid | Semi-Liquid # | 8.00 | 6.00 |
| 1341 | IN001055P012 | 7.72%%GS26OCT2055P | 0.00 | 26-Oct-55 | Illiquid | Illiquid | 14.00 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1342 | IN001055C010 | GS26OCT2055C | 0.00 | 26-Oct-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1343 | IN001155C018 | GS06NOV2055C | 0.00 | 06-Nov-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1344 | IN001155C026 | GS25NOV2055C | 0.00 | 25-Nov-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1345 | IN001255C040 | GS12DEC2055C | 0.00 | 12-Dec-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1346 | IN001255C024 | GS15DEC2055C | 0.00 | 15-Dec-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1347 | IN001255C032 | GS16DEC2055C | 0.00 | 16-Dec-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1348 | IN001255C016 | GS17DEC2055C | 0.00 | 17-Dec-55 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1349 | IN000256C015 | GS22FEB2056C | 0.00 | 22-Feb-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1350 | IN000356C013 | GS15MAR2056C | 0.00 | 15-Mar-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1351 | IN000356C021 | GS19MAR2056C | 0.00 | 19-Mar-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1352 | IN000456C011 | GS22APR2056C | 0.00 | 22-Apr-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1353 | IN000556C018 | GS06MAY2056C | 0.00 | 06-May-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1354 | IN000556C026 | GS25MAY2056C | 0.00 | 25-May-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1355 | IN000656C040 | GS12JUN2056C | 0.00 | 12-Jun-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1356 | IN000656C024 | GS15JUN2056C | 0.00 | 15-Jun-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1357 | IN000656C032 | GS16JUN2056C | 0.00 | 16-Jun-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1358 | IN000656C016 | GS17JUN2056C | 0.00 | 17-Jun-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1359 | IN000856C012 | GS22AUG2056C | 0.00 | 22-Aug-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1360 | IN000956C010 | GS15SEP2056C | 0.00 | 15-Sep-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1361 | IN000956C028 | GS19SEP2056C | 0.00 | 19-Sep-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1362 | IN001056C018 | GS22OCT2056C | 0.00 | 22-Oct-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1363 | IN001156C016 | GS06NOV2056C | 0.00 | 06-Nov-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1364 | IN001156C024 | GS25NOV2056C | 0.00 | 25-Nov-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1365 | IN001256C048 | GS12DEC2056C | 0.00 | 12-Dec-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1366 | IN001256C022 | GS15DEC2056C | 0.00 | 15-Dec-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1367 | IN001256C030 | GS16DEC2056C | 0.00 | 16-Dec-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1368 | IN001256C014 | GS17DEC2056C | 0.00 | 17-Dec-56 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1369 | IN000257C013 | GS22FEB2057C | 0.00 | 22-Feb-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1370 | IN000357C011 | GS15MAR2057C | 0.00 | 15-Mar-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1371 | IN000357C029 | GS19MAR2057C | 0.00 | 19-Mar-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1372 | IN000457C019 | GS22APR2057C | 0.00 | 22-Apr-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1373 | IN000557C016 | GS06MAY2057C | 0.00 | 06-May-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1374 | IN000557C024 | GS25MAY2057C | 0.00 | 25-May-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1375 | IN000657C048 | GS12JUN2057C | 0.00 | 12-Jun-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1376 | IN000657C022 | GS15JUN2057C | 0.00 | 15-Jun-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1377 | IN000657C030 | GS16JUN2057C | 0.00 | 16-Jun-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1378 | IN000657C014 | GS17JUN2057C | 0.00 | 17-Jun-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1379 | IN000857C010 | GS22AUG2057C | 0.00 | 22-Aug-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1380 | IN000957C018 | GS15SEP2057C | 0.00 | 15-Sep-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1381 | IN000957C026 | GS19SEP2057C | 0.00 | 19-Sep-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1382 | IN001057C016 | GS22OCT2057C | 0.00 | 22-Oct-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1383 | IN001157C014 | GS06NOV2057C | 0.00 | 06-Nov-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1384 | IN001157C022 | GS25NOV2057C | 0.00 | 25-Nov-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1385 | IN001257C046 | GS12DEC2057C | 0.00 | 12-Dec-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1386 | IN001257C020 | GS15DEC2057C | 0.00 | 15-Dec-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1387 | IN001257C038 | GS16DEC2057C | 0.00 | 16-Dec-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1388 | IN001257C012 | GS17DEC2057C | 0.00 | 17-Dec-57 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1389 | IN000258C011 | GS22FEB2058C | 0.00 | 22-Feb-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1390 | IN000358C019 | GS15MAR2058C | 0.00 | 15-Mar-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1391 | IN000358C027 | GS19MAR2058C | 0.00 | 19-Mar-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1392 | IN000458C017 | GS22APR2058C | 0.00 | 22-Apr-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1393 | IN000558C014 | GS06MAY2058C | 0.00 | 06-May-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1394 | IN000558C022 | GS25MAY2058C | 0.00 | 25-May-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1395 | IN000658C046 | GS12JUN2058C | 0.00 | 12-Jun-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1396 | IN000658C020 | GS15JUN2058C | 0.00 | 15-Jun-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1397 | IN000658C038 | GS16JUN2058C | 0.00 | 16-Jun-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1398 | IN000658C012 | GS17JUN2058C | 0.00 | 17-Jun-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1399 | IN000858C018 | GS22AUG2058C | 0.00 | 22-Aug-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1400 | IN000958C016 | GS15SEP2058C | 0.00 | 15-Sep-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1401 | IN000958C024 | GS19SEP2058C | 0.00 | 19-Sep-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1402 | IN001058C014 | GS22OCT2058C | 0.00 | 22-Oct-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1403 | IN001158C012 | GS06NOV2058C | 0.00 | 06-Nov-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1404 | IN001158C020 | GS25NOV2058C | 0.00 | 25-Nov-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1405 | IN001258C044 | GS12DEC2058C | 0.00 | 12-Dec-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1406 | IN001258C028 | GS15DEC2058C | 0.00 | 15-Dec-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1407 | IN001258C036 | GS16DEC2058C | 0.00 | 16-Dec-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1408 | IN001258C010 | GS17DEC2058C | 0.00 | 17-Dec-58 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1409 | IN000259C019 | GS22FEB2059C | 0.00 | 22-Feb-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1410 | IN000359C017 | GS15MAR2059C | 0.00 | 15-Mar-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1411 | IN000359C025 | GS19MAR2059C | 0.00 | 19-Mar-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1412 | IN000459C015 | GS22APR2059C | 0.00 | 22-Apr-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1413 | IN000559C012 | GS06MAY2059C | 0.00 | 06-May-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1414 | IN000559C020 | GS25MAY2059C | 0.00 | 25-May-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1415 | IN000659C044 | GS12JUN2059C | 0.00 | 12-Jun-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1416 | IN000659C028 | GS15JUN2059C | 0.00 | 15-Jun-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1417 | IN000659C036 | GS16JUN2059C | 0.00 | 16-Jun-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1418 | IN0020190057 | 7.63% GS 2059 | 7.63 | 17-Jun-59 | Illiquid | Illiquid | 8.00 | 8.00 |
| 1419 | IN000659P012 | 7.63%GS17JUN2059P | 0.00 | 17-Jun-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1420 | IN000659C010 | GS17JUN2059C | 0.00 | 17-Jun-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1421 | IN000859C016 | GS22AUG2059C | 0.00 | 22-Aug-59 | Illiquid | Illiquid | 14.00 | 14.00 |

| Sr. No. | ISIN No. | Security Description | Coupon | Maturity Date | Liquidity Category (Current) | Liquidity Category (Revised) | Existing Hair Cut Rate (%) | Revised Hair Cut Rate (%) |
|---------|--------------|----------------------|--------|---------------|------------------------------|------------------------------|----------------------------|---------------------------|
| 1422 | IN000959C014 | GS15SEP2059C | 0.00 | 15-Sep-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1423 | IN000959C022 | GS19SEP2059C | 0.00 | 19-Sep-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1424 | IN001059C012 | GS22OCT2059C | 0.00 | 22-Oct-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1425 | IN001159C010 | GS06NOV2059C | 0.00 | 06-Nov-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1426 | IN001159C028 | GS25NOV2059C | 0.00 | 25-Nov-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1427 | IN001259C034 | GS12DEC2059C | 0.00 | 12-Dec-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1428 | IN001259C018 | GS15DEC2059C | 0.00 | 15-Dec-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1429 | IN001259C026 | GS16DEC2059C | 0.00 | 16-Dec-59 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1430 | IN000260C017 | GS22FEB2060C | 0.00 | 22-Feb-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1431 | IN000360C015 | GS15MAR2060C | 0.00 | 15-Mar-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1432 | IN000360C023 | GS19MAR2060C | 0.00 | 19-Mar-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1433 | IN000460C013 | GS22APR2060C | 0.00 | 22-Apr-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1434 | IN000560C010 | GS06MAY2060C | 0.00 | 06-May-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1435 | IN000560C028 | GS25MAY2060C | 0.00 | 25-May-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1436 | IN000660C034 | GS12JUN2060C | 0.00 | 12-Jun-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1437 | IN000660C018 | GS15JUN2060C | 0.00 | 15-Jun-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1438 | IN000660C026 | GS16JUN2060C | 0.00 | 16-Jun-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1439 | IN000860C014 | GS22AUG2060C | 0.00 | 22-Aug-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1440 | IN0020200039 | 7.19% GS 2060 | 7.19 | 15-Sep-60 | Illiquid | Illiquid | 8.00 | 8.00 |
| 1441 | IN000960P014 | 7.19%GS15SEP2060P | 0.00 | 15-Sep-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1442 | IN000960C012 | GS15SEP2060C | 0.00 | 15-Sep-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1443 | IN000960C020 | GS19SEP2060C | 0.00 | 19-Sep-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1444 | IN001060C010 | GS22OCT2060C | 0.00 | 22-Oct-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1445 | IN001160C018 | GS06NOV2060C | 0.00 | 06-Nov-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1446 | IN001160C026 | GS25NOV2060C | 0.00 | 25-Nov-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1447 | IN001260C032 | GS12DEC2060C | 0.00 | 12-Dec-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1448 | IN0020200187 | 6.80% GS 2060 | 6.80 | 15-Dec-60 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 1449 | IN001260P018 | 6.8%GS15DEC2060P | 0.00 | 15-Dec-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1450 | IN001260C016 | GS15DEC2060C | 0.00 | 15-Dec-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1451 | IN001260C024 | GS16DEC2060C | 0.00 | 16-Dec-60 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1452 | IN0020200401 | 6.76% GS 2061 | 6.76 | 22-Feb-61 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 1453 | IN000261P017 | 6.76%GS22FEB2061P | 0.00 | 22-Feb-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1454 | IN000261C015 | GS22FEB2061C | 0.00 | 22-Feb-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1455 | IN000361C013 | GS19MAR2061C | 0.00 | 19-Mar-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1456 | IN000461C011 | GS22APR2061C | 0.00 | 22-Apr-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1457 | IN000561C018 | GS06MAY2061C | 0.00 | 06-May-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1458 | IN000561C026 | GS25MAY2061C | 0.00 | 25-May-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1459 | IN000661C024 | GS12JUN2061C | 0.00 | 12-Jun-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1460 | IN000661C016 | GS16JUN2061C | 0.00 | 16-Jun-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1461 | IN000961C010 | GS19SEP2061C | 0.00 | 19-Sep-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1462 | IN001061C018 | GS22OCT2061C | 0.00 | 22-Oct-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1463 | IN001161C016 | GS06NOV2061C | 0.00 | 06-Nov-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1464 | IN001161C024 | GS25NOV2061C | 0.00 | 25-Nov-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1465 | IN001261C022 | GS12DEC2061C | 0.00 | 12-Dec-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1466 | IN0020210202 | 6.95% GS 2061 | 6.95 | 16-Dec-61 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 1467 | IN001261P016 | 6.95%GS16DEC2061P | 0.00 | 16-Dec-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1468 | IN001261C014 | GS16DEC2061C | 0.00 | 16-Dec-61 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1469 | IN000362C011 | GS19MAR2062C | 0.00 | 19-Mar-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1470 | IN000462C019 | GS22APR2062C | 0.00 | 22-Apr-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1471 | IN000562C016 | GS06MAY2062C | 0.00 | 06-May-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1472 | IN000562C024 | GS25MAY2062C | 0.00 | 25-May-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1473 | IN000662C014 | GS12JUN2062C | 0.00 | 12-Jun-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1474 | IN0020220094 | 7.40% GS 2062 | 7.40 | 19-Sep-62 | Illiquid | Illiquid | 8.00 | 8.00 |
| 1475 | IN000962P010 | 7.4%GS19SEP2062P | 0.00 | 19-Sep-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1476 | IN000962C018 | GS19SEP2062C | 0.00 | 19-Sep-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1477 | IN001062C016 | GS22OCT2062C | 0.00 | 22-Oct-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1478 | IN001162C014 | GS06NOV2062C | 0.00 | 06-Nov-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1479 | IN001162C022 | GS25NOV2062C | 0.00 | 25-Nov-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1480 | IN001262C012 | GS12DEC2062C | 0.00 | 12-Dec-62 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1481 | IN000463C017 | GS22APR2063C | 0.00 | 22-Apr-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1482 | IN000563C014 | GS06MAY2063C | 0.00 | 06-May-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1483 | IN000563C022 | GS25MAY2063C | 0.00 | 25-May-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1484 | IN0020230044 | 7.25% GS 2063 | 7.25 | 12-Jun-63 | Semi-Liquid | Semi-Liquid | 6.00 | 6.00 |
| 1485 | IN000663P014 | 7.25%GS12JUN2063P | 0.00 | 12-Jun-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1486 | IN000663C012 | GS12JUN2063C | 0.00 | 12-Jun-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1487 | IN001063C014 | GS22OCT2063C | 0.00 | 22-Oct-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1488 | IN001163C012 | GS06NOV2063C | 0.00 | 06-Nov-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1489 | IN001163C020 | GS25NOV2063C | 0.00 | 25-Nov-63 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1490 | IN0020240035 | 7.34% GS 2064 | 7.34 | 22-Apr-64 | Liquid | Liquid | 4.00 | 4.00 |
| 1491 | IN000464P017 | 7.34%GS22APR2064P | 0.00 | 22-Apr-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1492 | IN000464C015 | GS22APR2064C | 0.00 | 22-Apr-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1493 | IN000564C012 | GS06MAY2064C | 0.00 | 06-May-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1494 | IN000564C020 | GS25MAY2064C | 0.00 | 25-May-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1495 | IN001164C010 | GS06NOV2064C | 0.00 | 06-Nov-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1496 | IN001164C028 | GS25NOV2064C | 0.00 | 25-Nov-64 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1497 | IN000565C019 | GS06MAY2065C | 0.00 | 06-May-65 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1498 | IN000565C027 | GS25MAY2065C | 0.00 | 25-May-65 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1499 | IN001165C017 | GS06NOV2065C | 0.00 | 06-Nov-65 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1500 | IN001165C025 | GS25NOV2065C | 0.00 | 25-Nov-65 | Illiquid | Illiquid | 14.00 | 14.00 |
| 1501 | IN000566C017 | GS06MAY2066C | 0.00 | 06-May-66 | Illiquid | Illiquid | 14.00 | 14.00 |

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

\$ Change in HairCut rates with effect from EOD of 08th Jan'25.

Change in Liquidity Category(becoming Liquid/Semiliquid) with effect from EOD of 08th Jan'25

* Change in Liquidity Category(becoming Illiquid) with effect from EOD of 22nd Jan'25

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

Criteria

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

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

sd/-

Chief Risk Officer
(Risk Management)