

| DATE       | INDEX NAME                                 | ISIN         | Issue Name               | ISSUER         |
|------------|--------------------------------------------|--------------|--------------------------|----------------|
| 12/31/2022 | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 12/31/2022 | NIFTY G-Sec Jun 2027 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 12/31/2022 | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 12/31/2022 | NIFTY G-Sec Jun 2027 Index                 | IN0020060078 | 8.24% GS 2027            | SOVEREIGN      |
| 12/31/2022 | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 12/31/2022 | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 12/31/2022 | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 3/31/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 3/31/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 3/31/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 3/31/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 3/31/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 3/31/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 3/31/2023  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 3/31/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 30/6/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/6/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020120039 | 8.33% GS 2026            | SOVEREIGN      |
| 30/6/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/6/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 30/6/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 30/6/2023  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 30/6/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 30/9/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |

| DATE       | INDEX NAME                                 | ISIN         | Issue Name               | ISSUER         |
|------------|--------------------------------------------|--------------|--------------------------|----------------|
| 30/9/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 30/9/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020120039 | 8.33% GS 2026            | SOVEREIGN      |
| 30/9/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/9/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/9/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/9/2023  | NIFTY G-Sec Jun 2027 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 30/9/2023  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 30/9/2023  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 30/9/2023  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 31/12/2023 | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 31/12/2023 | NIFTY G-Sec Jun 2027 Index                 | IN0020120039 | 8.33% GS 2026            | SOVEREIGN      |
| 31/12/2023 | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/12/2023 | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/12/2023 | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/12/2023 | NIFTY G-Sec Jun 2027 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Jun 2036 Index                 | IN0020060045 | 8.33% GS 2036            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 31/12/2023 | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 31/12/2023 | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 31/12/2023 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 31/3/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 31/3/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020120039 | 8.33% GS 2026            | SOVEREIGN      |
| 31/3/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/3/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/3/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020230119 | 7.33% GS 2026            | SOVEREIGN      |
| 31/3/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020060045 | 8.33% GS 2036            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 31/3/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |

| DATE       | INDEX NAME                                 | ISIN         | Issue Name               | ISSUER         |
|------------|--------------------------------------------|--------------|--------------------------|----------------|
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 31/3/2024  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 31/3/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 30/6/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 30/6/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020120039 | 8.33% GS 2026            | SOVEREIGN      |
| 30/6/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/6/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020230119 | 7.33% GS 2026            | SOVEREIGN      |
| 30/6/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 30/6/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 30/6/2024  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 30/6/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 30/9/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 30/9/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/9/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020060078 | 8.24% GS 2027            | SOVEREIGN      |
| 30/9/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/9/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020230119 | 7.33% GS 2026            | SOVEREIGN      |
| 30/9/2024  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 30/9/2024  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 30/9/2024  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 30/9/2024  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 31/12/2024 | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |

| DATE       | INDEX NAME                                 | ISIN         | Issue Name               | ISSUER         |
|------------|--------------------------------------------|--------------|--------------------------|----------------|
| 31/12/2024 | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 31/12/2024 | NIFTY G-Sec Jun 2027 Index                 | IN0020240043 | 7.02% GS 2027            | SOVEREIGN      |
| 31/12/2024 | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/12/2024 | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/12/2024 | NIFTY G-Sec Jun 2027 Index                 | IN0020230119 | 7.33% GS 2026            | SOVEREIGN      |
| 31/12/2024 | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 31/12/2024 | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 31/12/2024 | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 31/12/2024 | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 31/3/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 31/3/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 31/3/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 31/3/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/3/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020230119 | 7.33% GS 2026            | SOVEREIGN      |
| 31/3/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 31/3/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 31/3/2025  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN2920170023 | 07.23 RJ SDL 2027        | RAJASTHAN      |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1320160170 | 07.78 BR SDL 2027        | BIHAR          |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3120161424 | 07.62 TN SDL 2027        | TAMIL NADU     |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1520200347 | 06.58 GJ SDL 2027        | GUJARAT        |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1020170040 | 07.24 AP SDL 2027        | ANDHRA PRADESH |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN1920160117 | 07.86 KA SDL 2027        | KARNATAKA      |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3420170018 | 07.28 WB SDL 2027        | WEST BENGAL    |
| 31/3/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index | IN3320170043 | 07.52 UP SDL 2027        | UTTAR PRADESH  |
| 30/6/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020220011 | 7.10% GS 2029            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020180454 | 7.26% GS 2029            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Apr 2029 Index                 | IN0020150069 | 7.59% GS 2029            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020140060 | 8.15% GS 2026            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Dec 2026 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020110055 | 8.97% GS 2030            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020210095 | 6.10% GS 2031            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jul 2031 Index                 | IN0020200153 | 5.77% GS 2030            | SOVEREIGN      |
| 30/6/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020240043 | 7.02% GS 2027            | SOVEREIGN      |
| 30/6/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020210186 | 5.74% GS 2026            | SOVEREIGN      |
| 30/6/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020160035 | 6.97% GS 2026            | SOVEREIGN      |
| 30/6/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020170026 | 6.79% GS 2027            | SOVEREIGN      |
| 30/6/2025  | NIFTY G-Sec Jun 2027 Index                 | IN0020220037 | 7.38% GS 2027            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020210152 | 6.67% GS 2035            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020050012 | 7.40% GS 2035            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Jun 2036 Index                 | IN0020220029 | 7.54% GS 2036            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020210244 | 6.54% GS 2032            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020020106 | 7.95% GS 2032            | SOVEREIGN      |
| 30/6/2025  | Nifty G-Sec Sep 2032 Index                 | IN0020220060 | 7.26% GS 2032            | SOVEREIGN      |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN3120160061 | 07.84 TN SDL 2026        | TAMIL NADU     |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN2920160156 | 07.38 RJ SDL 2026        | RAJASTHAN      |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN2020160080 | 07.59 KL SDL 2026        | KERALA         |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN1520160061 | 07.83 GJ SDL 2026        | GUJARAT        |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN2220210214 | 06.24 MH SDL 2026        | MAHARASHTRA    |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN4520160032 | 08.02 TS SDL 2026 11 MAY | TELANGANA      |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN3420160027 | 07.86 WB SDL 2026        | WEST BENGAL    |
| 30/6/2025  | Nifty SDL Oct 2026 Index                   | IN3320160226 | 07.39 UP SDL 2026        | UTTAR PRADESH  |

| DATE       | INDEX NAME                                          | ISIN         | Issue Name                                                                    | ISSUER                                            |
|------------|-----------------------------------------------------|--------------|-------------------------------------------------------------------------------|---------------------------------------------------|
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN2920170023 | 07.23 RJ SDL 2027                                                             | RAJASTHAN                                         |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1320160170 | 07.78 BR SDL 2027                                                             | BIHAR                                             |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3120161424 | 07.62 TN SDL 2027                                                             | TAMIL NADU                                        |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020220037 | 7.38% GS 2027                                                                 | SOVEREIGN                                         |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1520200347 | 06.58 GJ SDL 2027                                                             | GUJARAT                                           |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020170026 | 6.79% GS 2027                                                                 | SOVEREIGN                                         |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1020170040 | 07.24 AP SDL 2027                                                             | ANDHRA PRADESH                                    |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1920160117 | 07.86 KA SDL 2027                                                             | KARNATAKA                                         |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3420170018 | 07.28 WB SDL 2027                                                             | WEST BENGAL                                       |
| 30/6/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3320170043 | 07.52 UP SDL 2027                                                             | UTTAR PRADESH                                     |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE027E07CA0 | L&T Finance Ltd. 7.53% (SERIES G) Taxable 28-Nov-2025                         | L&T Finance Ltd.                                  |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE692A16ID1 | Union Bank Of India 0.0% CD Taxable 05-Dec-2025                               | Union Bank Of India                               |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE306N07NF5 | Tata Capital Ltd. FORMERLY- TCFSL 07.89% (SERIES K Option II) 18-Nov-2025     | Tata Capital Ltd.                                 |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE660A14YP4 | Sundaram Finance Ltd. 0.0% CP Taxable 01-Dec-2025                             | Sundaram Finance Ltd.                             |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE556F16AX2 | Small Industries Development Bank Of India 0.0% CD Taxable 05-Dec-2025        | Small Industries Development Bank Of India        |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE020B08ET5 | RECL 7.79% (Series 229-A) 29-Nov-2025                                         | Rural Electrification Corporation Ltd.            |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE160A16QM3 | Punjab National Bank 0.0% CD Taxable 05-Dec-2025                              | Punjab National Bank                              |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE134E08LU1 | PFC 07.59% (Series 218) 03 Nov 2025                                           | Power Finance Corporation Ltd.                    |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE261F08DR2 | NABARD 07.20% (Series 23D) 23-Sep-2025                                        | National Bank for Agriculture & Rural Development |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE115A07QD5 | LICHF 07.82% (Tranche 428) 28-Nov 2025                                        | LIC Housing Finance Ltd.                          |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE238AD6AA7 | Axis Bank Ltd. 0.0% CD Taxable 18-Nov-2025                                    | Axis Bank Ltd.                                    |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE916DA7SD0 | Kotak Mahindra Prime 07.92% 20-Nov-2025                                       | Kotak Mahindra Prime Ltd.                         |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE237A169Y0 | Kotak Mahindra Bank Ltd. 0.0% CD Taxable 05-Dec-2025                          | Kotak Mahindra Bank Ltd.                          |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE562A16NQ8 | Indian Bank 0.0% CD Taxable 04-Dec-2025                                       | Indian Bank                                       |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE090AD6204 | ICICI Bank Ltd. 0.0% CD Taxable 14-Nov-2025                                   | ICICI Bank Ltd.                                   |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE040A16FY5 | HDFC Bank Ltd. 0.0% CD Taxable 04-Dec-2025                                    | HDFC Bank Ltd.                                    |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE514E08EU9 | Exim Bank 08.18% (Series S-08-2025) 07-Dec-2025                               | Export Import Bank Of India                       |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE476A16ZP7 | Canara Bank 0.0% CD Taxable 05-Dec-2025                                       | Canara Bank                                       |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE028A16IH9 | Bank of Baroda 0.0% CD Taxable 13-Oct-2025                                    | Bank of Baroda                                    |
| 30/6/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE296A14ZD0 | Bajaj Finance Ltd. 0.0% CP Taxable 18-Nov-2025                                | Bajaj Finance Ltd.                                |
| 30/9/2025  | Nifty G-Sec Apr 2029 Index                          | IN0020180454 | 7.26% GS 2029                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Apr 2029 Index                          | IN0020220011 | 7.10% GS 2029                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Apr 2029 Index                          | IN0020150069 | 7.59% GS 2029                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Dec 2026 Index                          | IN0020160035 | 6.97% GS 2026                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Dec 2026 Index                          | IN0020140060 | 8.15% GS 2026                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Dec 2026 Index                          | IN0020210186 | 5.74% GS 2026                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jul 2031 Index                          | IN0020110055 | 8.97% GS 2030                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jul 2031 Index                          | IN0020210095 | 6.10% GS 2031                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jul 2031 Index                          | IN0020200153 | 5.77% GS 2030                                                                 | SOVEREIGN                                         |
| 30/9/2025  | NIFTY G-Sec Jun 2027 Index                          | IN0020120039 | 8.33% GS 2026                                                                 | SOVEREIGN                                         |
| 30/9/2025  | NIFTY G-Sec Jun 2027 Index                          | IN0020240043 | 7.02% GS 2027                                                                 | SOVEREIGN                                         |
| 30/9/2025  | NIFTY G-Sec Jun 2027 Index                          | IN0020210186 | 5.74% GS 2026                                                                 | SOVEREIGN                                         |
| 30/9/2025  | NIFTY G-Sec Jun 2027 Index                          | IN0020170026 | 6.79% GS 2027                                                                 | SOVEREIGN                                         |
| 30/9/2025  | NIFTY G-Sec Jun 2027 Index                          | IN0020220037 | 7.38% GS 2027                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jun 2036 Index                          | IN0020210152 | 6.67% GS 2035                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jun 2036 Index                          | IN0020050012 | 7.40% GS 2035                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Jun 2036 Index                          | IN0020220029 | 7.54% GS 2036                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Sep 2032 Index                          | IN0020210244 | 6.54% GS 2032                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Sep 2032 Index                          | IN0020020106 | 7.95% GS 2032                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty G-Sec Sep 2032 Index                          | IN0020220060 | 7.26% GS 2032                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN3120160061 | 07.84 TN SDL 2026                                                             | TAMIL NADU                                        |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN2920160156 | 07.38 RJ SDL 2026                                                             | RAJASTHAN                                         |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN1520160061 | 07.83 GJ SDL 2026                                                             | GUJARAT                                           |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN2020160080 | 07.59 KL SDL 2026                                                             | KERALA                                            |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN2220210214 | 06.24 MH SDL 2026                                                             | MAHARASHTRA                                       |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN4520160032 | 08.02 TS SDL 2026 11 MAY                                                      | TELANGANA                                         |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN3420160027 | 07.86 WB SDL 2026                                                             | WEST BENGAL                                       |
| 30/9/2025  | Nifty SDL Oct 2026 Index                            | IN3320160226 | 07.39 UP SDL 2026                                                             | UTTAR PRADESH                                     |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN2920170023 | 07.23 RJ SDL 2027                                                             | RAJASTHAN                                         |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1320160170 | 07.78 BR SDL 2027                                                             | BIHAR                                             |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3120161424 | 07.62 TN SDL 2027                                                             | TAMIL NADU                                        |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020220037 | 7.38% GS 2027                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1520200347 | 06.58 GJ SDL 2027                                                             | GUJARAT                                           |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020170026 | 6.79% GS 2027                                                                 | SOVEREIGN                                         |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1020170040 | 07.24 AP SDL 2027                                                             | ANDHRA PRADESH                                    |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1920160117 | 07.86 KA SDL 2027                                                             | KARNATAKA                                         |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3420170018 | 07.28 WB SDL 2027                                                             | WEST BENGAL                                       |
| 30/9/2025  | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3320170043 | 07.52 UP SDL 2027                                                             | UTTAR PRADESH                                     |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE237A166Z3 | Kotak Mahindra Bank Ltd. 0.0% CD Taxable 27-Feb-2026                          | Kotak Mahindra Bank Ltd.                          |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE692A16JB3 | Union Bank Of India 0.0% CD Taxable 06-Mar-2026                               | Union Bank Of India                               |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE660A14YI9 | Sundaram Finance Ltd. 0.0% CP Taxable 20-Feb-2026                             | Sundaram Finance Ltd.                             |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE556F16BC4 | Small Industries Development Bank Of India 0.0% CD Taxable 06-Mar-2026        | Small Industries Development Bank Of India        |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE020B08DW1 | RECL 07.32% (Series 214-A) 27-Feb-2026                                        | Rural Electrification Corporation Ltd.            |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE160A16QV4 | Punjab National Bank 0.0% CD Taxable 16-Jan-2026                              | Punjab National Bank                              |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE134E08LZ0 | PFC 07.58% (Series 222) 15-Jan-2026                                           | Power Finance Corporation Ltd.                    |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE261F14OD7 | National Bank for Agriculture & Rural Development 0.0% CP Taxable 02-Mar-2026 | National Bank for Agriculture & Rural Development |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE115A07IX0 | LICHF 08.57% (Tranche 287) 03-Mar-2026                                        | LIC Housing Finance Ltd.                          |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE916D144Y8 | Kotak Mahindra Prime Ltd. 0.0% CP Taxable 06-Mar-2026                         | Kotak Mahindra Prime Ltd.                         |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE860H07IH9 | Aditya Birla Capital Ltd. 7.88% NA (Series 13) Taxable 12-Feb-2026            | Aditya Birla Capital Ltd.                         |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE562A16OG7 | Indian Bank 0.0% CD Taxable 06-Mar-2026                                       | Indian Bank                                       |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE763G14XX9 | ICICI Securities Ltd. 0.0% CP Taxable 06-Mar-2026                             | ICICI Securities Ltd.                             |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE040A16GJ4 | HDFC Bank Ltd. 0.0% CD Taxable 25-Feb-2026                                    | HDFC Bank Ltd.                                    |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE756I14FC0 | HDB Financial Services Ltd. 0.0% CP Taxable 04-Mar-2026                       | HDB Financial Services Ltd.                       |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE514E16CJ9 | Export Import Bank Of India 0.0% CD Taxable 04-Mar-2026                       | Export Import Bank Of India                       |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE476A16A99 | Canara Bank 0.0% CD Taxable 06-Mar-2026                                       | Canara Bank                                       |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE028A16HW0 | Bank of Baroda 0.0% CD Taxable 06-Mar-2026                                    | Bank of Baroda                                    |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE296A07SJ6 | Bajaj Finance 08.00% (Series 286 Tranche 12 Option I) 27-Feb-2026             | Bajaj Finance Ltd.                                |
| 30/9/2025  | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE238AD6A08 | Axis Bank Ltd. 0.0% CD Taxable 05-Mar-2026                                    | Axis Bank Ltd.                                    |
| 31/12/2025 | Nifty G-Sec Apr 2029 Index                          | IN0020180454 | 7.26% GS 2029                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Apr 2029 Index                          | IN0020220011 | 7.10% GS 2029                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Apr 2029 Index                          | IN0020150069 | 7.59% GS 2029                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Dec 2026 Index                          | IN0020160035 | 6.97% GS 2026                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Dec 2026 Index                          | IN0020140060 | 8.15% GS 2026                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Dec 2026 Index                          | IN0020210186 | 5.74% GS 2026                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Jul 2031 Index                          | IN0020110055 | 8.97% GS 2030                                                                 | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Jul 2031 Index                          | IN0020210095 | 6.10% GS 2031                                                                 | SOVEREIGN                                         |

| DATE       | INDEX NAME                                          | ISIN         | Issue Name                                                                            | ISSUER                                            |
|------------|-----------------------------------------------------|--------------|---------------------------------------------------------------------------------------|---------------------------------------------------|
| 31/12/2025 | Nifty G-Sec Jul 2031 Index                          | IN0020200153 | 5.77% GS 2030                                                                         | SOVEREIGN                                         |
| 31/12/2025 | NIFTY G-Sec Jun 2027 Index                          | IN0020240043 | 7.02% GS 2027                                                                         | SOVEREIGN                                         |
| 31/12/2025 | NIFTY G-Sec Jun 2027 Index                          | IN0020210186 | 5.74% GS 2026                                                                         | SOVEREIGN                                         |
| 31/12/2025 | NIFTY G-Sec Jun 2027 Index                          | IN0020160035 | 6.97% GS 2026                                                                         | SOVEREIGN                                         |
| 31/12/2025 | NIFTY G-Sec Jun 2027 Index                          | IN0020230119 | 7.33% GS 2026                                                                         | SOVEREIGN                                         |
| 31/12/2025 | NIFTY G-Sec Jun 2027 Index                          | IN0020220037 | 7.38% GS 2027                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Jun 2036 Index                          | IN0020210152 | 6.67% GS 2035                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Jun 2036 Index                          | IN0020250091 | 6.48% GS 2035                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Jun 2036 Index                          | IN0020220029 | 7.54% GS 2036                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Sep 2032 Index                          | IN0020210244 | 6.54% GS 2032                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Sep 2032 Index                          | IN0020020106 | 7.95% GS 2032                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty G-Sec Sep 2032 Index                          | IN0020220060 | 7.26% GS 2032                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN3120160061 | 07.84 TN SDL 2026                                                                     | TAMIL NADU                                        |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN2920160156 | 07.38 RJ SDL 2026                                                                     | RAJASTHAN                                         |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN1520160061 | 07.83 GJ SDL 2026                                                                     | GUJARAT                                           |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN2020160080 | 07.59 KL SDL 2026                                                                     | KERALA                                            |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN2220210214 | 06.24 MH SDL 2026                                                                     | MAHARASHTRA                                       |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN4520160032 | 08.02 TS SDL 2026 11 MAY                                                              | TELANGANA                                         |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN3420160027 | 07.86 WB SDL 2026                                                                     | WEST BENGAL                                       |
| 31/12/2025 | Nifty SDL Oct 2026 Index                            | IN3320160226 | 07.39 UP SDL 2026                                                                     | UTTAR PRADESH                                     |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN2920170023 | 07.23 RJ SDL 2027                                                                     | RAJASTHAN                                         |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1320160170 | 07.78 BR SDL 2027                                                                     | BIHAR                                             |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3120161424 | 07.62 TN SDL 2027                                                                     | TAMIL NADU                                        |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020220037 | 7.38% GS 2027                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1520200347 | 06.58 GJ SDL 2027                                                                     | GUJARAT                                           |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN0020170026 | 6.79% GS 2027                                                                         | SOVEREIGN                                         |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1020170040 | 07.24 AP SDL 2027                                                                     | ANDHRA PRADESH                                    |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN1920160117 | 07.86 KA SDL 2027                                                                     | KARNATAKA                                         |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3420170018 | 07.28 WB SDL 2027                                                                     | WEST BENGAL                                       |
| 31/12/2025 | Nifty SDL Plus G-Sec June 2027 40:60 Index          | IN3320170043 | 07.52 UP SDL 2027                                                                     | UTTAR PRADESH                                     |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE498L14EC6 | L&T Finance Ltd. 0.0% CP Taxable 05-Jun-2026                                          | L&T Finance Ltd.                                  |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE306N07NK5 | Tata Capital Ltd. FORMERLY- TCFSL 08.1165% (Series O Option I FY 2022-23) 21-May-2026 | Tata Capital Ltd.                                 |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE556F16BI1 | Small Industries Development Bank Of India 0.0% CD Taxable 20-May-2026                | Small Industries Development Bank Of India        |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE020B08E57 | RECL 7.80% (Series 228-A) 30-May-2026                                                 | Rural Electrification Corporation Ltd.            |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE160A16RP4 | Punjab National Bank 0.0% CD Taxable 25-Mar-2026                                      | Punjab National Bank                              |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE134E08MO2 | PFC 07.37% (Series 230) 22-May-2026                                                   | Power Finance Corporation Ltd.                    |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE557F08FQ0 | NHBank 07.42% 05-May-2026                                                             | National Housing Bank                             |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE261F16AA7 | National Bank for Agriculture & Rural Development 0.0% CD Taxable 25-Mar-2026         | National Bank for Agriculture & Rural Development |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE774D07UX3 | MMFSL 08.10% (Series AG2023) 21-May-2026                                              | Mahindra & Mahindra Financial Services Ltd.       |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE115A07JM1 | LIC Housing Finance Ltd. 8.45% Taxable 22-May-2026 Put 23-Oct-2019                    | LIC Housing Finance Ltd.                          |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE238AD6BB3 | Axis Bank Ltd. 0.0% CD Taxable 25-May-2026                                            | Axis Bank Ltd.                                    |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE916D145K4 | Kotak Mahindra Prime Ltd. 0.0% CP Taxable 05-Jun-2026                                 | Kotak Mahindra Prime Ltd.                         |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE053F08239 | IRFC 07.40% (Series 168 A) 18-Apr-2026                                                | Indian Railway Finance Corporation Ltd.           |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE562A16PZ4 | Indian Bank 0.0% CD Taxable 05-Jun-2026                                               | Indian Bank                                       |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE040A16HT1 | HDFC Bank Ltd. 0.0% CD Taxable 04-Jun-2026                                            | HDFC Bank Ltd.                                    |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE756I07ER5 | HDB Financial Services 08.3774% (Series 202 3 A/1(FX)/1 91_ Option 1) 24-Apr-2026     | HDB Financial Services Ltd.                       |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE514E08FZ5 | Exim Bank 07.32% (Series Y 02 2026) 08-Jun-2026                                       | Export Import Bank Of India                       |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE476A16F03 | Canara Bank 0.0% CD Taxable 29-May-2026                                               | Canara Bank                                       |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE028A16KG7 | Bank of Baroda 0.0% CD Taxable 03-Jun-2026                                            | Bank of Baroda                                    |
| 12/31/2025 | CRISIL-IBX Financial Services 3-6 Months Debt Index | INE377Y14BS7 | Bajaj Housing Finance Ltd. 0.0% CP Taxable 05-Jun-2026                                | Bajaj Housing Finance Ltd.                        |