

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Interest Settlement Details

Underlier RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553																
USD																
Long																
ABB INDIA LIMITED CMN																
ABB.NS	01/01/2025	SDB3264650034	74.00	80.7275	6,003.93	5,973.83	0.0000	4.3300	75.0000	0.0000	(0.7221)	(0.1245)	0.0000	1	(0.8466)	01/02/2025
ABB.NS	01/01/2025	SDB3264650034	518.00	80.7275	42,080.27	41,816.83	0.0000	4.3300	75.0000	0.0000	(5.0613)	(0.8712)	0.0000	1	(5.9325)	01/02/2025
ABB.NS	01/01/2025	SDB3264650034	194.00	80.7275	15,936.17	15,661.13	0.0000	4.3300	75.0000	0.0000	(1.9168)	(0.3263)	0.0000	1	(2.2430)	01/02/2025
ABB.NS	12/31/2024	SDB3264650034	74.00	78.3808	6,003.93	5,800.18	0.0000	4.3300	75.0000	0.0000	(0.7221)	(0.1208)	0.0000	1	(0.8430)	01/02/2025
ABB.NS	12/31/2024	SDB3264650034	518.00	78.3808	42,080.27	40,601.25	0.0000	4.3300	75.0000	0.0000	(5.0613)	(0.8459)	0.0000	1	(5.9072)	01/02/2025
ABB.NS	12/31/2024	SDB3264650034	194.00	78.3808	15,936.17	15,205.87	0.0000	4.3300	75.0000	0.0000	(1.9168)	(0.3168)	0.0000	1	(2.2336)	01/02/2025
ABB.NS	12/30/2024	SDB3264650034	74.00	80.0901	6,003.93	5,926.67	0.0000	4.3300	75.0000	0.0000	(0.7221)	(0.1235)	0.0000	1	(0.8456)	01/02/2025
ABB.NS	12/30/2024	SDB3264650034	518.00	80.0901	42,080.27	41,486.66	0.0000	4.3300	75.0000	0.0000	(5.0613)	(0.8643)	0.0000	1	(5.9256)	01/02/2025
ABB.NS	12/30/2024	SDB3264650034	194.00	80.0901	15,936.17	15,537.47	0.0000	4.3300	75.0000	0.0000	(1.9168)	(0.3237)	0.0000	1	(2.2405)	01/02/2025
ABB.NS	12/27/2024	SDB3264650034	74.00	81.4364	6,003.93	6,026.29	0.0000	4.3300	75.0000	0.0000	(2.1664)	(0.3766)	0.0000	3	(2.5431)	01/02/2025
ABB.NS	12/27/2024	SDB3264650034	518.00	81.4364	42,080.27	42,184.03	0.0000	4.3300	75.0000	0.0000	(15.1840)	(2.6365)	0.0000	3	(17.8205)	01/02/2025
ABB.NS	12/27/2024	SDB3264650034	194.00	81.4364	15,936.17	15,798.65	0.0000	4.3300	75.0000	0.0000	(5.7503)	(0.9874)	0.0000	3	(6.7377)	01/02/2025
ABB.NS	12/27/2024	SDB3264650034	10.00	81.4364	821.45	814.36	0.0000	4.3300	75.0000	0.0000	(0.2964)	(0.0509)	0.0000	3	(0.3473)	01/02/2025
ABB.NS	12/26/2024	SDB3264650034	518.00	80.7490	42,080.27	41,827.98	0.0000	4.3300	75.0000	0.0000	(5.0613)	(0.8714)	0.0000	1	(5.9327)	01/02/2025
ABB.NS	12/26/2024	SDB3264650034	194.00	80.7490	15,936.17	15,665.31	0.0000	4.3300	75.0000	0.0000	(1.9168)	(0.3264)	0.0000	1	(2.2431)	01/02/2025
ABB.NS	12/26/2024	SDB3264650034	10.00	80.7490	821.45	807.49	0.0000	4.3300	75.0000	0.0000	(0.0988)	(0.0168)	0.0000	1	(0.1156)	01/02/2025
ABB.NS	12/24/2024	SDB3264650034	194.00	82.1452	15,936.17	15,936.17	0.0000	4.3300	75.0000	0.0000	(3.8335)	(0.6640)	0.0000	2	(4.4975)	01/02/2025
ABB.NS	12/24/2024	SDB3264650034	10.00	82.1452	821.45	821.45	0.0000	4.3300	75.0000	0.0000	(0.1976)	(0.0342)	0.0000	2	(0.2318)	01/02/2025
TOTAL ABB INDIA LIMITED CMN											(57.6058)	(9.8812)	0.0000	(67.4870)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
BAJAJ AUTO LIMITED CMN																
BAJA.NS	12/10/2024	SDB3263871987	66.00	107.1376	7,095.23	7,071.08	0.0000	4.5800	75.0000	0.0000	(0.9027)	(0.1473)	0.0000	1	(1.0500)	01/02/2025
BAJA.NS	12/09/2024	SDB3263871987	66.00	107.5036	7,095.23	7,095.23	0.0000	4.5800	75.0000	0.0000	(0.9027)	(0.1478)	0.0000	1	(1.0505)	01/02/2025
BAJA.NS	12/03/2024	SDB3263314472	48.00	107.8282	5,131.54	5,175.75	0.0000	4.5800	75.0000	0.0000	(0.6528)	(0.1078)	0.0000	1	(0.7607)	01/02/2025
BAJA.NS	12/03/2024	SDB3263314472	798.00	107.8282	85,311.87	86,046.88	0.0000	4.5800	75.0000	0.0000	(10.8536)	(1.7926)	0.0000	1	(12.6462)	01/02/2025
BAJA.NS	12/02/2024	SDB3263314472	48.00	106.9071	5,131.54	5,131.54	0.0000	4.5800	75.0000	0.0000	(0.6528)	(0.1069)	0.0000	1	(0.7598)	01/02/2025
BAJA.NS	12/02/2024	SDB3263314472	798.00	106.9071	85,311.87	85,311.87	0.0000	4.5800	75.0000	0.0000	(10.8536)	(1.7773)	0.0000	1	(12.6309)	01/02/2025
TOTAL BAJAJ AUTO LIMITED CMN											(24.8182)	(4.0798)	0.0000		(28.8980)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
COMPUTER AGE MANAGEMENT SERVICES LTD CMN																
COMU.NS	12/03/2024	SDB3261863387	257.00	60.2575	14,989.33	15,486.17	0.0000	4.5800	75.0000	0.0000	(1.9070)	(0.3226)	0.0000	1	(2.2296)	01/02/2025
COMU.NS	12/03/2024	SDB3261863387	641.00	60.2575	37,385.85	38,625.03	0.0000	4.5800	75.0000	0.0000	(4.7563)	(0.8047)	0.0000	1	(5.5610)	01/02/2025
COMU.NS	12/03/2024	SDB3261863387	39.00	60.2575	2,274.65	2,350.04	0.0000	4.5800	75.0000	0.0000	(0.2894)	(0.0490)	0.0000	1	(0.3383)	01/02/2025
COMU.NS	12/03/2024	SDB3261863387	1.00	60.2575	58.32	60.26	0.0000	4.5800	75.0000	0.0000	(0.0074)	(0.0013)	0.0000	1	(0.0087)	01/02/2025
COMU.NS	12/03/2024	SDB3261863387	2.00	60.2575	116.65	120.51	0.0000	4.5800	75.0000	0.0000	(0.0148)	(0.0025)	0.0000	1	(0.0174)	01/02/2025
COMU.NS	12/03/2024	SDB3261863387	17.00	60.2575	991.51	1,024.38	0.0000	4.5800	75.0000	0.0000	(0.1261)	(0.0213)	0.0000	1	(0.1475)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	257.00	58.3243	14,989.33	14,989.33	0.0000	4.5800	75.0000	0.0000	(1.9070)	(0.3123)	0.0000	1	(2.2193)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	641.00	58.3243	37,385.85	37,385.85	0.0000	4.5800	75.0000	0.0000	(4.7563)	(0.7789)	0.0000	1	(5.5352)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	39.00	58.3243	2,274.65	2,274.65	0.0000	4.5800	75.0000	0.0000	(0.2894)	(0.0474)	0.0000	1	(0.3368)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	1.00	58.3243	58.32	58.32	0.0000	4.5800	75.0000	0.0000	(0.0074)	(0.0012)	0.0000	1	(0.0086)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	2.00	58.3243	116.65	116.65	0.0000	4.5800	75.0000	0.0000	(0.0148)	(0.0024)	0.0000	1	(0.0173)	01/02/2025
COMU.NS	12/02/2024	SDB3261863387	22.00	58.3243	1,283.13	1,283.13	0.0000	4.5800	75.0000	0.0000	(0.1632)	(0.0267)	0.0000	1	(0.1900)	01/02/2025
TOTAL COMPUTER AGE MANAGEMENT SERVICES LTD CMN											(14.2393)	(2.3703)	0.0000		(16.6096)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUJARAT GAS LIMITED CMN																
GGAS.NS	12/02/2024	SDB3262937084	1,215.00	5.6775	6,898.18	6,898.18	0.0000	4.5800	75.0000	0.0000	(0.8776)	(0.1437)	0.0000	1	(1.0213)	01/02/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
GUJARAT STATE PETRONET LIMITED CMN																
GSPT.NS	12/04/2024	SDB3262868170	102.00	4.3125	427.49	439.88	0.0000	4.5800	75.0000	0.0000	(0.0544)	(0.0092)	0.0000	1	(0.0636)	01/02/2025
GSPT.NS	12/04/2024	SDB3262868170	591.00	4.3125	2,476.95	2,548.71	0.0000	4.5800	75.0000	0.0000	(0.3151)	(0.0531)	0.0000	1	(0.3682)	01/02/2025
GSPT.NS	12/04/2024	SDB3262868170	943.00	4.3125	3,952.23	4,066.72	0.0000	4.5800	75.0000	0.0000	(0.5028)	(0.0847)	0.0000	1	(0.5875)	01/02/2025
GSPT.NS	12/03/2024	SDB3262868170	102.00	4.1653	427.49	424.86	0.0000	4.5800	75.0000	0.0000	(0.0544)	(0.0089)	0.0000	1	(0.0632)	01/02/2025
GSPT.NS	12/03/2024	SDB3262868170	591.00	4.1653	2,476.95	2,461.71	0.0000	4.5800	75.0000	0.0000	(0.3151)	(0.0513)	0.0000	1	(0.3664)	01/02/2025
GSPT.NS	12/03/2024	SDB3262868170	4,882.00	4.1653	20,461.07	20,335.18	0.0000	4.5800	75.0000	0.0000	(2.6031)	(0.4236)	0.0000	1	(3.0268)	01/02/2025
GSPT.NS	12/03/2024	SDB3262868170	411.00	4.1653	1,722.55	1,711.95	0.0000	4.5800	75.0000	0.0000	(0.2191)	(0.0357)	0.0000	1	(0.2548)	01/02/2025
GSPT.NS	12/02/2024	SDB3262868170	102.00	4.1911	427.49	427.49	0.0000	4.5800	75.0000	0.0000	(0.0544)	(0.0089)	0.0000	1	(0.0633)	01/02/2025
GSPT.NS	12/02/2024	SDB3262868170	591.00	4.1911	2,476.95	2,476.95	0.0000	4.5800	75.0000	0.0000	(0.3151)	(0.0516)	0.0000	1	(0.3667)	01/02/2025
GSPT.NS	12/02/2024	SDB3262868170	4,882.00	4.1911	20,461.07	20,461.07	0.0000	4.5800	75.0000	0.0000	(2.6031)	(0.4263)	0.0000	1	(3.0294)	01/02/2025
GSPT.NS	12/02/2024	SDB3262868170	1,354.00	4.1911	5,674.78	5,674.78	0.0000	4.5800	75.0000	0.0000	(0.7220)	(0.1182)	0.0000	1	(0.8402)	01/02/2025
TOTAL GUJARAT STATE PETRONET LIMITED CMN											(7.7587)	(1.2714)	0.0000	(9.0301)		

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HCL TECHNOLOGIES LIMITED CMN																
HCLT.NS	12/18/2024	SDB3262116181	5,848.00	22.9699	128,692.06	134,327.71	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7985)	0.0000	1	(19.1710)	01/02/2025
HCLT.NS	12/18/2024	SDB3262116181	4,073.00	22.9699	89,078.20	93,556.22	0.0000	4.5800	75.0000	0.0000	(11.3327)	(1.9491)	0.0000	1	(13.2818)	01/02/2025
HCLT.NS	12/17/2024	SDB3262116181	5,848.00	23.0382	128,692.06	134,727.42	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.8068)	0.0000	1	(19.1793)	01/02/2025
HCLT.NS	12/17/2024	SDB3262116181	4,206.00	23.0382	91,986.96	98,898.69	0.0000	4.5800	75.0000	0.0000	(11.7028)	(2.0187)	0.0000	1	(13.7215)	01/02/2025
HCLT.NS	12/16/2024	SDB3262116181	5,848.00	23.2060	128,692.06	135,708.89	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.8273)	0.0000	1	(19.1998)	01/02/2025
HCLT.NS	12/16/2024	SDB3262116181	23,307.00	23.2060	509,733.74	540,863.06	0.0000	4.5800	75.0000	0.0000	(64.8495)	(11.2680)	0.0000	1	(76.1174)	01/02/2025
HCLT.NS	12/13/2024	SDB3262116181	5,848.00	22.8145	128,692.06	133,419.32	0.0000	4.5800	75.0000	0.0000	(49.1175)	(8.3387)	0.0000	3	(57.4562)	01/02/2025
HCLT.NS	12/13/2024	SDB3262116181	31,427.00	22.8145	687,321.50	716,991.98	0.0000	4.5800	75.0000	0.0000	(262.3277)	(44.8120)	0.0000	3	(307.1397)	01/02/2025
HCLT.NS	12/12/2024	SDB3262116181	5,848.00	22.7556	128,692.06	133,074.50	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7724)	0.0000	1	(19.1449)	01/02/2025
HCLT.NS	12/12/2024	SDB3262116181	33,628.00	22.7556	735,458.28	765,223.87	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.9422)	0.0000	1	(109.5088)	01/02/2025
HCLT.NS	12/12/2024	SDB3262116181	2,139.00	22.7556	46,780.82	48,674.14	0.0000	4.5800	75.0000	0.0000	(5.9516)	(1.0140)	0.0000	1	(6.9656)	01/02/2025
HCLT.NS	12/12/2024	SDB3262116181	2,186.00	22.7556	47,808.73	49,743.65	0.0000	4.5800	75.0000	0.0000	(6.0823)	(1.0363)	0.0000	1	(7.1187)	01/02/2025
HCLT.NS	12/11/2024	SDB3262116181	5,848.00	22.8209	128,692.06	133,456.39	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7803)	0.0000	1	(19.1528)	01/02/2025
HCLT.NS	12/11/2024	SDB3262116181	33,628.00	22.8209	735,458.28	767,419.88	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.9879)	0.0000	1	(109.5546)	01/02/2025
HCLT.NS	12/11/2024	SDB3262116181	2,139.00	22.8209	46,780.82	48,813.82	0.0000	4.5800	75.0000	0.0000	(5.9516)	(1.0170)	0.0000	1	(6.9685)	01/02/2025
HCLT.NS	12/11/2024	SDB3262116181	8,857.00	22.8209	193,706.26	202,124.36	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.2109)	0.0000	1	(28.8547)	01/02/2025
HCLT.NS	12/11/2024	SDB3262116181	217.00	22.8209	4,745.88	4,952.13	0.0000	4.5800	75.0000	0.0000	(0.6038)	(0.1032)	0.0000	1	(0.7070)	01/02/2025
HCLT.NS	12/10/2024	SDB3262116181	5,848.00	22.5418	128,692.06	131,824.51	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7463)	0.0000	1	(19.1188)	01/02/2025
HCLT.NS	12/10/2024	SDB3262116181	33,628.00	22.5418	735,458.28	758,036.02	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.7924)	0.0000	1	(109.3591)	01/02/2025
HCLT.NS	12/10/2024	SDB3262116181	2,139.00	22.5418	46,780.82	48,216.93	0.0000	4.5800	75.0000	0.0000	(5.9516)	(1.0045)	0.0000	1	(6.9561)	01/02/2025
HCLT.NS	12/10/2024	SDB3262116181	8,857.00	22.5418	193,706.26	199,652.82	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.1594)	0.0000	1	(28.8032)	01/02/2025
HCLT.NS	12/10/2024	SDB3262116181	217.00	22.5418	4,745.88	4,891.57	0.0000	4.5800	75.0000	0.0000	(0.6038)	(0.1019)	0.0000	1	(0.7057)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	5,848.00	22.7235	128,692.06	132,886.79	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7685)	0.0000	1	(19.1410)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	33,628.00	22.7235	735,458.28	764,144.48	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.9197)	0.0000	1	(109.4863)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	2,139.00	22.7235	46,780.82	48,605.48	0.0000	4.5800	75.0000	0.0000	(5.9516)	(1.0126)	0.0000	1	(6.9642)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	8,857.00	22.7235	193,706.26	201,261.68	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.1930)	0.0000	1	(28.8367)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	398.00	22.7235	8,704.42	9,043.94	0.0000	4.5800	75.0000	0.0000	(1.1074)	(0.1884)	0.0000	1	(1.2958)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	688.00	22.7235	15,046.84	15,633.74	0.0000	4.5800	75.0000	0.0000	(1.9143)	(0.3257)	0.0000	1	(2.2400)	01/02/2025
HCLT.NS	12/09/2024	SDB3262116181	76.00	22.7235	1,662.15	1,726.98	0.0000	4.5800	75.0000	0.0000	(0.2115)	(0.0360)	0.0000	1	(0.2474)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	5,848.00	22.7074	128,692.06	132,793.02	0.0000	4.5800	75.0000	0.0000	(49.1175)	(8.2996)	0.0000	3	(57.4170)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	33,628.00	22.7074	735,458.28	763,605.25	0.0000	4.5800	75.0000	0.0000	(280.6999)	(47.7253)	0.0000	3	(328.4252)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	2,139.00	22.7074	46,780.82	48,571.18	0.0000	4.5800	75.0000	0.0000	(17.8547)	(3.0357)	0.0000	3	(20.8904)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	8,857.00	22.7074	193,706.26	201,119.65	0.0000	4.5800	75.0000	0.0000	(73.9312)	(12.5700)	0.0000	3	(86.5012)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	398.00	22.7074	8,704.42	9,037.55	0.0000	4.5800	75.0000	0.0000	(3.3222)	(0.5648)	0.0000	3	(3.8870)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	688.00	22.7074	15,046.84	15,622.71	0.0000	4.5800	75.0000	0.0000	(5.7429)	(0.9764)	0.0000	3	(6.7193)	01/02/2025
HCLT.NS	12/06/2024	SDB3262116181	82.00	22.7074	1,793.37	1,862.01	0.0000	4.5800	75.0000	0.0000	(0.6845)	(0.1164)	0.0000	3	(0.8008)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	5,848.00	22.4067	128,692.06	131,034.67	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7299)	0.0000	1	(19.1024)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	33,628.00	22.4067	735,458.28	753,494.16	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.6978)	0.0000	1	(109.2644)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	2,139.00	22.4067	46,780.82	47,928.04	0.0000	4.5800	75.0000	0.0000	(5.9516)	(0.9985)	0.0000	1	(6.9501)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	8,857.00	22.4067	193,706.26	198,456.58	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.1345)	0.0000	1	(28.7783)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	398.00	22.4067	8,704.42	8,917.89	0.0000	4.5800	75.0000	0.0000	(1.1074)	(0.1858)	0.0000	1	(1.2932)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	688.00	22.4067	15,046.84	15,415.84	0.0000	4.5800	75.0000	0.0000	(1.9143)	(0.3212)	0.0000	1	(2.2355)	01/02/2025
HCLT.NS	12/05/2024	SDB3262116181	6,398.00	22.4067	139,926.91	143,358.38	0.0000	4.5800	75.0000	0.0000	(17.8018)	(2.9866)	0.0000	1	(20.7884)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	5,848.00	22.3089	128,692.06	130,462.71	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.7180)	0.0000	1	(19.0905)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	33,628.00	22.3089	735,458.28	750,205.20	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.6293)	0.0000	1	(109.1959)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	2,139.00	22.3089	46,780.82	47,718.83	0.0000	4.5800	75.0000	0.0000	(5.9516)	(0.9941)	0.0000	1	(6.9457)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	8,857.00	22.3089	193,706.26	197,590.33	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.1165)	0.0000	1	(28.7602)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	398.00	22.3089	8,704.42	8,878.96	0.0000	4.5800	75.0000	0.0000	(1.1074)	(0.1850)	0.0000	1	(1.2924)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	688.00	22.3089	15,046.84	15,348.55	0.0000	4.5800	75.0000	0.0000	(1.9143)	(0.3198)	0.0000	1	(2.2341)	01/02/2025
HCLT.NS	12/04/2024	SDB3262116181	7,401.00	22.3089	161,862.93	165,108.50	0.0000	4.5800	75.0000	0.0000	(20.5926)	(3.4398)	0.0000	1	(24.0323)	01/02/2025

Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HCL TECHNOLOGIES LIMITED CMN (Cont.)																
HCLT.NS	12/03/2024	SDB3262116181	5,848.00	22.1022	128,692.06	129,253.40	0.0000	4.5800	75.0000	0.0000	(16.3725)	(2.6928)	0.0000	1	(19.0653)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	33,628.00	22.1022	735,458.28	743,251.27	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.4844)	0.0000	1	(109.0510)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	2,139.00	22.1022	46,780.82	47,276.51	0.0000	4.5800	75.0000	0.0000	(5.9516)	(0.9849)	0.0000	1	(6.9365)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	8,857.00	22.1022	193,706.26	195,758.79	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.0783)	0.0000	1	(28.7220)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	398.00	22.1022	8,704.42	8,796.66	0.0000	4.5800	75.0000	0.0000	(1.1074)	(0.1833)	0.0000	1	(1.2907)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	688.00	22.1022	15,046.84	15,206.28	0.0000	4.5800	75.0000	0.0000	(1.9143)	(0.3168)	0.0000	1	(2.2311)	01/02/2025
HCLT.NS	12/03/2024	SDB3262116181	7,401.00	22.1022	161,862.93	163,578.05	0.0000	4.5800	75.0000	0.0000	(20.5926)	(3.4079)	0.0000	1	(24.0004)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	33,628.00	21.8704	735,458.28	735,458.28	0.0000	4.5800	75.0000	0.0000	(93.5666)	(15.3220)	0.0000	1	(108.8887)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	2,139.00	21.8704	46,780.82	46,780.82	0.0000	4.5800	75.0000	0.0000	(5.9516)	(0.9746)	0.0000	1	(6.9262)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	8,857.00	21.8704	193,706.26	193,706.26	0.0000	4.5800	75.0000	0.0000	(24.6437)	(4.0355)	0.0000	1	(28.6793)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	398.00	21.8704	8,704.42	8,704.42	0.0000	4.5800	75.0000	0.0000	(1.1074)	(0.1813)	0.0000	1	(1.2887)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	688.00	21.8704	15,046.84	15,046.84	0.0000	4.5800	75.0000	0.0000	(1.9143)	(0.3135)	0.0000	1	(2.2278)	01/02/2025
HCLT.NS	12/02/2024	SDB3262116181	7,401.00	21.8704	161,862.93	161,862.93	0.0000	4.5800	75.0000	0.0000	(20.5926)	(3.3721)	0.0000	1	(23.9647)	01/02/2025
TOTAL HCL TECHNOLOGIES LIMITED CMN											(2,065.2489)	(349.0241)	0.0000	(2,414.2730)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HINDUSTAN AERONAUTICS LIMITED CMN																
HIAE.NS	01/01/2025	SDB3264583769	305.00	48.7985	15,136.29	14,883.55	0.0000	4.3300	75.0000	0.0000	(1.8206)	(0.3101)	0.0000	1	(2.1306)	01/02/2025
HIAE.NS	01/01/2025	SDB3264583769	4,335.00	48.7985	216,065.55	211,541.64	0.0000	4.3300	75.0000	0.0000	(25.9879)	(4.4071)	0.0000	1	(30.3950)	01/02/2025
HIAE.NS	01/01/2025	SDB3264583769	5,565.00	48.7985	276,336.27	271,563.84	0.0000	4.3300	75.0000	0.0000	(33.2371)	(5.6576)	0.0000	1	(38.8947)	01/02/2025
HIAE.NS	01/01/2025	SDB3264583769	1,777.00	48.7985	90,298.99	86,714.99	0.0000	4.3300	75.0000	0.0000	(10.8610)	(1.8066)	0.0000	1	(12.6675)	01/02/2025
HIAE.NS	12/31/2024	SDB3264583769	305.00	47.7288	15,136.29	14,557.28	0.0000	4.3300	75.0000	0.0000	(1.8206)	(0.3033)	0.0000	1	(2.1238)	01/02/2025
HIAE.NS	12/31/2024	SDB3264583769	4,335.00	47.7288	216,065.55	206,904.30	0.0000	4.3300	75.0000	0.0000	(25.9879)	(4.3105)	0.0000	1	(30.2984)	01/02/2025
HIAE.NS	12/31/2024	SDB3264583769	5,565.00	47.7288	276,336.27	265,610.71	0.0000	4.3300	75.0000	0.0000	(33.2371)	(5.5336)	0.0000	1	(38.7707)	01/02/2025
HIAE.NS	12/31/2024	SDB3264583769	1,777.00	47.7288	90,298.99	84,814.06	0.0000	4.3300	75.0000	0.0000	(10.8610)	(1.7670)	0.0000	1	(12.6279)	01/02/2025
HIAE.NS	12/30/2024	SDB3264583769	305.00	49.5187	15,136.29	15,103.19	0.0000	4.3300	75.0000	0.0000	(1.8206)	(0.3146)	0.0000	1	(2.1352)	01/02/2025
HIAE.NS	12/30/2024	SDB3264583769	4,335.00	49.5187	216,065.55	214,663.38	0.0000	4.3300	75.0000	0.0000	(25.9879)	(4.4722)	0.0000	1	(30.4600)	01/02/2025
HIAE.NS	12/30/2024	SDB3264583769	5,565.00	49.5187	276,336.27	275,571.33	0.0000	4.3300	75.0000	0.0000	(33.2371)	(5.7411)	0.0000	1	(38.9782)	01/02/2025
HIAE.NS	12/30/2024	SDB3264583769	1,777.00	49.5187	90,298.99	87,994.65	0.0000	4.3300	75.0000	0.0000	(10.8610)	(1.8332)	0.0000	1	(12.6942)	01/02/2025
HIAE.NS	12/27/2024	SDB3264583769	305.00	49.5890	15,136.29	15,124.65	0.0000	4.3300	75.0000	0.0000	(5.4617)	(0.9453)	0.0000	3	(6.4070)	01/02/2025
HIAE.NS	12/27/2024	SDB3264583769	4,335.00	49.5890	216,065.55	214,968.42	0.0000	4.3300	75.0000	0.0000	(77.9637)	(13.4355)	0.0000	3	(91.3992)	01/02/2025
HIAE.NS	12/27/2024	SDB3264583769	5,565.00	49.5890	276,336.27	275,962.92	0.0000	4.3300	75.0000	0.0000	(99.7113)	(17.2477)	0.0000	3	(116.9590)	01/02/2025
HIAE.NS	12/27/2024	SDB3264583769	1,777.00	49.5890	90,298.99	88,119.70	0.0000	4.3300	75.0000	0.0000	(32.5829)	(5.5075)	0.0000	3	(38.0904)	01/02/2025
HIAE.NS	12/26/2024	SDB3264583769	4,335.00	49.4975	216,065.55	214,571.81	0.0000	4.3300	75.0000	0.0000	(25.9879)	(4.4702)	0.0000	1	(30.4581)	01/02/2025
HIAE.NS	12/26/2024	SDB3264583769	5,565.00	49.4975	276,336.27	275,453.78	0.0000	4.3300	75.0000	0.0000	(33.2371)	(5.7386)	0.0000	1	(38.9757)	01/02/2025
HIAE.NS	12/26/2024	SDB3264583769	1,777.00	49.4975	90,298.99	87,957.12	0.0000	4.3300	75.0000	0.0000	(10.8610)	(1.8324)	0.0000	1	(12.6934)	01/02/2025
HIAE.NS	12/24/2024	SDB3264583769	5,565.00	49.6826	276,336.27	276,483.54	0.0000	4.3300	75.0000	0.0000	(66.4742)	(11.5201)	0.0000	2	(77.9944)	01/02/2025
HIAE.NS	12/24/2024	SDB3264583769	1,777.00	49.6826	90,298.99	88,285.94	0.0000	4.3300	75.0000	0.0000	(21.7219)	(3.6786)	0.0000	2	(25.4005)	01/02/2025
HIAE.NS	12/23/2024	SDB3264583769	1,777.00	50.8154	90,298.99	90,298.99	0.0000	4.3300	75.0000	0.0000	(10.8610)	(1.8812)	0.0000	1	(12.7422)	01/02/2025
TOTAL HINDUSTAN AERONAUTICS LIMITED CMN											(600.5822)	(102.7140)	0.0000	(703.2962)		

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Fund: ALL
Business Date: Jan 2, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HINDUSTAN ZINC LIMITED CMN																
HZNC.NS	01/01/2025	SDB3264858081	172.00	5.1854	892.65	891.89	0.0000	4.3300	75.0000	0.0000	(0.1074)	(0.0186)	0.0000	1	(0.1259)	01/02/2025
HZNC.NS	01/01/2025	SDB3264858081	2,060.00	5.1854	11,015.89	10,681.99	0.0000	4.3300	75.0000	0.0000	(1.3250)	(0.2225)	0.0000	1	(1.5475)	01/02/2025
HZNC.NS	12/31/2024	SDB3264858081	172.00	5.0570	892.65	869.81	0.0000	4.3300	75.0000	0.0000	(0.1074)	(0.0181)	0.0000	1	(0.1255)	01/02/2025
HZNC.NS	12/31/2024	SDB3264858081	2,060.00	5.0570	11,015.89	10,417.45	0.0000	4.3300	75.0000	0.0000	(1.3250)	(0.2170)	0.0000	1	(1.5420)	01/02/2025
HZNC.NS	12/30/2024	SDB3264858081	2,060.00	5.3475	11,015.89	11,015.89	0.0000	4.3300	75.0000	0.0000	(1.3250)	(0.2295)	0.0000	1	(1.5545)	01/02/2025
TOTAL HINDUSTAN ZINC LIMITED CMN											(4.1896)	(0.7058)	0.0000	(4.8954)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN																
HUDC.NS	01/01/2025	SDB3264858077	4,895.00	2.7412	13,025.79	13,417.95	0.0000	4.3300	75.0000	0.0000	(1.5667)	(0.2795)	0.0000	1	(1.8463)	01/02/2025
HUDC.NS	01/01/2025	SDB3264858077	17,951.00	2.7412	48,190.29	49,206.47	0.0000	4.3300	75.0000	0.0000	(5.7962)	(1.0251)	0.0000	1	(6.8214)	01/02/2025
HUDC.NS	12/31/2024	SDB3264858077	4,895.00	2.6384	13,025.79	12,915.17	0.0000	4.3300	75.0000	0.0000	(1.5667)	(0.2691)	0.0000	1	(1.8358)	01/02/2025
HUDC.NS	12/31/2024	SDB3264858077	17,951.00	2.6384	48,190.29	47,362.67	0.0000	4.3300	75.0000	0.0000	(5.7962)	(0.9867)	0.0000	1	(6.7829)	01/02/2025
HUDC.NS	12/30/2024	SDB3264858077	17,951.00	2.6845	48,190.29	48,190.29	0.0000	4.3300	75.0000	0.0000	(5.7962)	(1.0040)	0.0000	1	(6.8002)	01/02/2025
TOTAL HOUSING AND URBAN DEVELOPMENT CORPORATION LIMITED CMN													0.0000		(24.0865)	
											(20.5221)	(3.5644)				

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
IDBI BANK LTD CMN																
IDBI.NS	12/27/2024	SDB3264520720	29,271.00	0.8990	26,812.09	26,314.22	0.0000	4.3300	75.0000	0.0000	(9.6747)	(1.6446)	0.0000	3	(11.3193)	01/02/2025
IDBI.NS	12/26/2024	SDB3264520720	32,202.00	0.8928	29,496.87	28,750.43	0.0000	4.3300	75.0000	0.0000	(3.5478)	(0.5990)	0.0000	1	(4.1468)	01/02/2025
IDBI.NS	12/24/2024	SDB3264520720	32,202.00	0.8958	29,496.87	28,847.78	0.0000	4.3300	75.0000	0.0000	(7.0956)	(1.2020)	0.0000	2	(8.2976)	01/02/2025
IDBI.NS	12/23/2024	SDB3264520720	32,202.00	0.8935	29,496.87	28,771.59	0.0000	4.3300	75.0000	0.0000	(3.5478)	(0.5994)	0.0000	1	(4.1472)	01/02/2025
IDBI.NS	12/20/2024	SDB3264520720	32,202.00	0.9160	29,496.87	29,496.87	0.0000	4.3300	75.0000	0.0000	(10.6435)	(1.8436)	0.0000	3	(12.4870)	01/02/2025
TOTAL IDBI BANK LTD CMN											(34.5094)	(5.8886)	0.0000	(40.3980)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN																
INIR.NS	01/01/2025	SDB3264650040	1,260.00	9.1901	11,678.92	11,579.56	0.0000	4.3300	75.0000	0.0000	(1.4047)	(0.2412)	0.0000	1	(1.6460)	01/02/2025
INIR.NS	12/31/2024	SDB3264650040	1,260.00	8.9930	11,678.92	11,331.23	0.0000	4.3300	75.0000	0.0000	(1.4047)	(0.2361)	0.0000	1	(1.6408)	01/02/2025
INIR.NS	12/30/2024	SDB3264650040	1,260.00	9.1151	11,678.92	11,485.03	0.0000	4.3300	75.0000	0.0000	(1.4047)	(0.2393)	0.0000	1	(1.6440)	01/02/2025
INIR.NS	12/27/2024	SDB3264650040	1,260.00	9.1739	11,678.92	11,559.17	0.0000	4.3300	75.0000	0.0000	(4.2141)	(0.7224)	0.0000	3	(4.9366)	01/02/2025
INIR.NS	12/26/2024	SDB3264650040	1,260.00	9.2604	11,678.92	11,668.09	0.0000	4.3300	75.0000	0.0000	(1.4047)	(0.2431)	0.0000	1	(1.6478)	01/02/2025
INIR.NS	12/24/2024	SDB3264650040	1,260.00	9.2690	11,678.92	11,678.92	0.0000	4.3300	75.0000	0.0000	(2.8094)	(0.4866)	0.0000	2	(3.2961)	01/02/2025
INIR.NS	12/05/2024	SDB3262682862	45.00	9.8316	433.79	442.42	0.0000	4.5800	75.0000	0.0000	(0.0552)	(0.0092)	0.0000	1	(0.0644)	01/02/2025
INIR.NS	12/05/2024	SDB3262682862	1,226.00	9.8316	11,838.52	12,053.57	0.0000	4.5800	75.0000	0.0000	(1.5061)	(0.2511)	0.0000	1	(1.7572)	01/02/2025
INIR.NS	12/05/2024	SDB3262682862	75.00	9.8316	724.22	737.37	0.0000	4.5800	75.0000	0.0000	(0.0921)	(0.0154)	0.0000	1	(0.1075)	01/02/2025
INIR.NS	12/05/2024	SDB3262682862	827.00	9.8316	7,985.69	8,130.75	0.0000	4.5800	75.0000	0.0000	(1.0160)	(0.1694)	0.0000	1	(1.1853)	01/02/2025
INIR.NS	12/05/2024	SDB3262682862	1,523.00	9.8316	14,706.41	14,973.56	0.0000	4.5800	75.0000	0.0000	(1.8710)	(0.3119)	0.0000	1	(2.1829)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	45.00	9.8150	433.79	441.67	0.0000	4.5800	75.0000	0.0000	(0.0552)	(0.0092)	0.0000	1	(0.0644)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	1,226.00	9.8150	11,838.52	12,033.18	0.0000	4.5800	75.0000	0.0000	(1.5061)	(0.2507)	0.0000	1	(1.7568)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	75.00	9.8150	724.22	736.12	0.0000	4.5800	75.0000	0.0000	(0.0921)	(0.0153)	0.0000	1	(0.1075)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	827.00	9.8150	7,985.69	8,117.00	0.0000	4.5800	75.0000	0.0000	(1.0160)	(0.1691)	0.0000	1	(1.1851)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	1,583.00	9.8150	15,285.79	15,537.13	0.0000	4.5800	75.0000	0.0000	(1.9447)	(0.3237)	0.0000	1	(2.2684)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	111.00	9.8150	1,071.84	1,089.46	0.0000	4.5800	75.0000	0.0000	(0.1364)	(0.0227)	0.0000	1	(0.1591)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	1,208.00	9.8150	11,664.71	11,856.51	0.0000	4.5800	75.0000	0.0000	(1.4840)	(0.2470)	0.0000	1	(1.7310)	01/02/2025
INIR.NS	12/04/2024	SDB3262682862	2,498.00	9.8150	24,121.22	24,517.85	0.0000	4.5800	75.0000	0.0000	(3.0688)	(0.5108)	0.0000	1	(3.5795)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	45.00	9.6428	433.79	433.92	0.0000	4.5800	75.0000	0.0000	(0.0552)	(0.0090)	0.0000	1	(0.0642)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	1,226.00	9.6428	11,838.52	11,822.01	0.0000	4.5800	75.0000	0.0000	(1.5061)	(0.2463)	0.0000	1	(1.7524)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	75.00	9.6428	724.22	723.21	0.0000	4.5800	75.0000	0.0000	(0.0921)	(0.0151)	0.0000	1	(0.1072)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	827.00	9.6428	7,985.69	7,974.56	0.0000	4.5800	75.0000	0.0000	(1.0160)	(0.1661)	0.0000	1	(1.1821)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	1,583.00	9.6428	15,285.79	15,264.48	0.0000	4.5800	75.0000	0.0000	(1.9447)	(0.3180)	0.0000	1	(2.2627)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	111.00	9.6428	1,071.84	1,070.35	0.0000	4.5800	75.0000	0.0000	(0.1364)	(0.0223)	0.0000	1	(0.1587)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	1,208.00	9.6428	11,664.71	11,648.44	0.0000	4.5800	75.0000	0.0000	(1.4840)	(0.2427)	0.0000	1	(1.7267)	01/02/2025
INIR.NS	12/03/2024	SDB3262682862	2,498.00	9.6428	24,121.22	24,087.59	0.0000	4.5800	75.0000	0.0000	(3.0688)	(0.5018)	0.0000	1	(3.5706)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	1,226.00	9.6562	11,838.52	11,838.52	0.0000	4.5800	75.0000	0.0000	(1.5061)	(0.2466)	0.0000	1	(1.7528)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	75.00	9.6562	724.22	724.22	0.0000	4.5800	75.0000	0.0000	(0.0921)	(0.0151)	0.0000	1	(0.1072)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	827.00	9.6562	7,985.69	7,985.69	0.0000	4.5800	75.0000	0.0000	(1.0160)	(0.1664)	0.0000	1	(1.1823)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	1,583.00	9.6562	15,285.79	15,285.79	0.0000	4.5800	75.0000	0.0000	(1.9447)	(0.3185)	0.0000	1	(2.2631)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	111.00	9.6562	1,071.84	1,071.84	0.0000	4.5800	75.0000	0.0000	(0.1364)	(0.0223)	0.0000	1	(0.1587)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	1,208.00	9.6562	11,664.71	11,664.71	0.0000	4.5800	75.0000	0.0000	(1.4840)	(0.2430)	0.0000	1	(1.7270)	01/02/2025
INIR.NS	12/02/2024	SDB3262682862	2,498.00	9.6562	24,121.22	24,121.22	0.0000	4.5800	75.0000	0.0000	(3.0688)	(0.5025)	0.0000	1	(3.5713)	01/02/2025
TOTAL INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN											(45.0373)	(7.5101)	0.0000	(52.5473)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
INFOSYS LIMITED CMN																
INFY.NS	12/11/2024	SDB3263427417	4,484.00	22.9646	99,060.01	102,973.46	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.1453)	0.0000	1	(14.7479)	01/02/2025
INFY.NS	12/11/2024	SDB3263427417	3,663.00	22.9646	80,536.15	84,119.49	0.0000	4.5800	75.0000	0.0000	(10.2460)	(1.7525)	0.0000	1	(11.9985)	01/02/2025
INFY.NS	12/10/2024	SDB3263427417	4,484.00	22.7041	99,060.01	101,805.17	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.1209)	0.0000	1	(14.7236)	01/02/2025
INFY.NS	12/10/2024	SDB3263427417	3,663.00	22.7041	80,536.15	83,165.11	0.0000	4.5800	75.0000	0.0000	(10.2460)	(1.7326)	0.0000	1	(11.9786)	01/02/2025
INFY.NS	12/09/2024	SDB3263427417	4,484.00	22.7199	99,060.01	101,876.09	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.1224)	0.0000	1	(14.7251)	01/02/2025
INFY.NS	12/09/2024	SDB3263427417	3,663.00	22.7199	80,536.15	83,223.04	0.0000	4.5800	75.0000	0.0000	(10.2460)	(1.7338)	0.0000	1	(11.9798)	01/02/2025
INFY.NS	12/06/2024	SDB3263427417	4,484.00	22.8355	99,060.01	102,394.28	0.0000	4.5800	75.0000	0.0000	(37.8079)	(6.3996)	0.0000	3	(44.2075)	01/02/2025
INFY.NS	12/06/2024	SDB3263427417	20,292.00	22.8355	446,147.85	463,377.50	0.0000	4.5800	75.0000	0.0000	(170.2798)	(28.9611)	0.0000	3	(199.2409)	01/02/2025
INFY.NS	12/05/2024	SDB3263427417	4,484.00	22.3076	99,060.01	100,027.12	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.0839)	0.0000	1	(14.6865)	01/02/2025
INFY.NS	12/05/2024	SDB3263427417	20,292.00	22.3076	446,147.85	452,665.11	0.0000	4.5800	75.0000	0.0000	(56.7599)	(9.4305)	0.0000	1	(66.1904)	01/02/2025
INFY.NS	12/04/2024	SDB3263427417	4,484.00	22.3249	99,060.01	100,104.73	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.0855)	0.0000	1	(14.6882)	01/02/2025
INFY.NS	12/04/2024	SDB3263427417	20,292.00	22.3249	446,147.85	453,016.32	0.0000	4.5800	75.0000	0.0000	(56.7599)	(9.4378)	0.0000	1	(66.1978)	01/02/2025
INFY.NS	12/03/2024	SDB3263427417	4,484.00	22.2002	99,060.01	99,545.59	0.0000	4.5800	75.0000	0.0000	(12.6026)	(2.0739)	0.0000	1	(14.6765)	01/02/2025
INFY.NS	12/03/2024	SDB3263427417	20,292.00	22.2002	446,147.85	450,485.99	0.0000	4.5800	75.0000	0.0000	(56.7599)	(9.3951)	0.0000	1	(66.1450)	01/02/2025
INFY.NS	12/02/2024	SDB3263427417	20,292.00	22.0379	446,147.85	447,192.15	0.0000	4.5800	75.0000	0.0000	(56.7599)	(9.3165)	0.0000	1	(66.0764)	01/02/2025
TOTAL INFOSYS LIMITED CMN											(541.4811)	(90.7816)	0.0000	(632.2627)		

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
JIO FINANCIAL SERVICES LTD CMN																
JIOF.NS	01/01/2025	SDB3264520718	11,551.00	3.4885	41,453.72	40,295.52	0.0000	4.3300	75.0000	0.0000	(4.9860)	(0.8395)	0.0000	1	(5.8255)	01/02/2025
JIOF.NS	01/01/2025	SDB3264520718	23,250.00	3.4885	83,438.58	81,107.35	0.0000	4.3300	75.0000	0.0000	(10.0358)	(1.6897)	0.0000	1	(11.7255)	01/02/2025
JIOF.NS	01/01/2025	SDB3264520718	20,939.00	3.4885	75,449.67	73,045.45	0.0000	4.3300	75.0000	0.0000	(9.0749)	(1.5218)	0.0000	1	(10.5967)	01/02/2025
JIOF.NS	01/01/2025	SDB3264520718	27,318.00	3.4885	99,742.72	95,298.52	0.0000	4.3300	75.0000	0.0000	(11.9968)	(1.9854)	0.0000	1	(13.9822)	01/02/2025
JIOF.NS	12/31/2024	SDB3264520718	11,551.00	3.5817	41,453.72	41,371.78	0.0000	4.3300	75.0000	0.0000	(4.9860)	(0.8619)	0.0000	1	(5.8479)	01/02/2025
JIOF.NS	12/31/2024	SDB3264520718	23,250.00	3.5817	83,438.58	83,273.64	0.0000	4.3300	75.0000	0.0000	(10.0358)	(1.7349)	0.0000	1	(11.7707)	01/02/2025
JIOF.NS	12/31/2024	SDB3264520718	20,939.00	3.5817	75,449.67	74,996.42	0.0000	4.3300	75.0000	0.0000	(9.0749)	(1.5624)	0.0000	1	(10.6373)	01/02/2025
JIOF.NS	12/31/2024	SDB3264520718	27,318.00	3.5817	99,742.72	97,843.84	0.0000	4.3300	75.0000	0.0000	(11.9968)	(2.0384)	0.0000	1	(14.0352)	01/02/2025
JIOF.NS	12/30/2024	SDB3264520718	11,551.00	3.5671	41,453.72	41,203.39	0.0000	4.3300	75.0000	0.0000	(4.9860)	(0.8584)	0.0000	1	(5.8444)	01/02/2025
JIOF.NS	12/30/2024	SDB3264520718	23,250.00	3.5671	83,438.58	82,934.70	0.0000	4.3300	75.0000	0.0000	(10.0358)	(1.7278)	0.0000	1	(11.7636)	01/02/2025
JIOF.NS	12/30/2024	SDB3264520718	20,939.00	3.5671	75,449.67	74,691.17	0.0000	4.3300	75.0000	0.0000	(9.0749)	(1.5561)	0.0000	1	(10.6310)	01/02/2025
JIOF.NS	12/30/2024	SDB3264520718	42,253.00	3.5671	154,272.97	150,720.00	0.0000	4.3300	75.0000	0.0000	(18.5556)	(3.1400)	0.0000	1	(21.6956)	01/02/2025
JIOF.NS	12/27/2024	SDB3264520718	11,551.00	3.5827	41,453.72	41,383.69	0.0000	4.3300	75.0000	0.0000	(4.9860)	(0.8608)	0.0000	3	(5.8468)	01/02/2025
JIOF.NS	12/27/2024	SDB3264520718	23,250.00	3.5827	83,438.58	83,297.61	0.0000	4.3300	75.0000	0.0000	(30.1074)	(5.2061)	0.0000	3	(35.3135)	01/02/2025
JIOF.NS	12/27/2024	SDB3264520718	20,939.00	3.5827	75,449.67	75,018.01	0.0000	4.3300	75.0000	0.0000	(27.2248)	(4.6886)	0.0000	3	(31.9134)	01/02/2025
JIOF.NS	12/27/2024	SDB3264520718	55,671.00	3.5827	203,264.40	199,452.10	0.0000	4.3300	75.0000	0.0000	(73.3446)	(12.4658)	0.0000	3	(85.8103)	01/02/2025
JIOF.NS	12/27/2024	SDB3264520718	1,721.00	3.5827	6,386.62	6,165.81	0.0000	4.3300	75.0000	0.0000	(2.3045)	(0.3854)	0.0000	3	(2.6899)	01/02/2025
JIOF.NS	12/26/2024	SDB3264520718	11,551.00	3.5771	41,453.72	41,319.44	0.0000	4.3300	75.0000	0.0000	(4.9860)	(0.8608)	0.0000	1	(5.8468)	01/02/2025
JIOF.NS	12/26/2024	SDB3264520718	23,250.00	3.5771	83,438.58	83,168.30	0.0000	4.3300	75.0000	0.0000	(10.0358)	(1.7327)	0.0000	1	(11.7685)	01/02/2025
JIOF.NS	12/26/2024	SDB3264520718	20,939.00	3.5771	75,449.67	74,901.55	0.0000	4.3300	75.0000	0.0000	(9.0749)	(1.5604)	0.0000	1	(10.6354)	01/02/2025
JIOF.NS	12/26/2024	SDB3264520718	55,671.00	3.5771	203,264.40	199,142.46	0.0000	4.3300	75.0000	0.0000	(24.4482)	(4.1488)	0.0000	1	(28.5970)	01/02/2025
JIOF.NS	12/26/2024	SDB3264520718	2,418.00	3.5771	8,973.18	8,649.50	0.0000	4.3300	75.0000	0.0000	(1.0793)	(0.1802)	0.0000	1	(1.2595)	01/02/2025
JIOF.NS	12/24/2024	SDB3264520718	20,939.00	3.5822	75,449.67	75,007.20	0.0000	4.3300	75.0000	0.0000	(18.1498)	(3.1253)	0.0000	2	(21.2751)	01/02/2025
JIOF.NS	12/24/2024	SDB3264520718	55,671.00	3.5822	203,264.40	199,423.38	0.0000	4.3300	75.0000	0.0000	(48.8964)	(8.3093)	0.0000	2	(57.2057)	01/02/2025
JIOF.NS	12/24/2024	SDB3264520718	2,418.00	3.5822	8,973.18	8,661.70	0.0000	4.3300	75.0000	0.0000	(2.1585)	(0.3609)	0.0000	2	(2.5195)	01/02/2025
JIOF.NS	12/23/2024	SDB3264520718	55,671.00	3.5760	203,264.40	199,079.66	0.0000	4.3300	75.0000	0.0000	(24.4482)	(4.1475)	0.0000	1	(28.5957)	01/02/2025
JIOF.NS	12/23/2024	SDB3264520718	2,418.00	3.5760	8,973.18	8,646.78	0.0000	4.3300	75.0000	0.0000	(1.0793)	(0.1801)	0.0000	1	(1.2594)	01/02/2025
JIOF.NS	12/20/2024	SDB3264520718	2,418.00	3.7110	8,973.18	8,973.18	0.0000	4.3300	75.0000	0.0000	(3.2378)	(0.5608)	0.0000	3	(3.7986)	01/02/2025
TOTAL JIO FINANCIAL SERVICES LTD CMN											(410.3727)	(70.0155)	0.0000	(480.3882)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
KOTAK MAHINDRA BANK LIMITED CMN																
KTKM.NS	12/09/2024	SDB3263646817	956.00	21.0009	19,994.26	20,076.87	0.0000	4.5800	75.0000	0.0000	(2.5437)	(0.4183)	0.0000	1	(2.9620)	01/02/2025
KTKM.NS	12/09/2024	SDB3263646817	515.00	21.0009	10,698.42	10,815.47	0.0000	4.5800	75.0000	0.0000	(1.3611)	(0.2253)	0.0000	1	(1.5864)	01/02/2025
KTKM.NS	12/06/2024	SDB3263646817	956.00	20.9507	19,994.26	20,028.84	0.0000	4.5800	75.0000	0.0000	(7.6311)	(1.2518)	0.0000	3	(8.8829)	01/02/2025
KTKM.NS	12/06/2024	SDB3263646817	515.00	20.9507	10,698.42	10,789.59	0.0000	4.5800	75.0000	0.0000	(4.0832)	(0.6743)	0.0000	3	(4.7576)	01/02/2025
KTKM.NS	12/05/2024	SDB3263646817	515.00	20.7736	10,698.42	10,698.42	0.0000	4.5800	75.0000	0.0000	(1.3611)	(0.2229)	0.0000	1	(1.5840)	01/02/2025
TOTAL KOTAK MAHINDRA BANK LIMITED CMN													0.0000		(19.7729)	

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Fund: ALL
Business Date: Jan 2, 2025
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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LARSEN AND TOUBRO LIMITED CMN																
LART.NS	12/27/2024	SDB3264716752	2,735.00	42.5573	117,346.22	116,394.24	0.0000	4.3300	75.0000	0.0000	(42.3424)	(7.2746)	0.0000	3	(49.6171)	01/02/2025
LART.NS	12/26/2024	SDB3264716752	2,735.00	42.9054	117,346.22	117,346.22	0.0000	4.3300	75.0000	0.0000	(14.1141)	(2.4447)	0.0000	1	(16.5589)	01/02/2025
TOTAL LARSEN AND TOUBRO LIMITED CMN											(56.4566)	(9.7194)	0.0000	(66.1759)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
LTIMINDTREE LIMITED CMN																
LTIM.NS	01/01/2025	SDB3264716754	478.00	65.2372	32,263.57	31,183.37	0.0000	4.3300	75.0000	0.0000	(3.8806)	(0.6497)	0.0000	1	(4.5302)	01/02/2025
LTIM.NS	12/31/2024	SDB3264716754	478.00	66.0020	32,263.57	31,548.95	0.0000	4.3300	75.0000	0.0000	(3.8806)	(0.6573)	0.0000	1	(4.5379)	01/02/2025
LTIM.NS	12/30/2024	SDB3264716754	478.00	66.4171	32,263.57	31,747.39	0.0000	4.3300	75.0000	0.0000	(3.8806)	(0.6614)	0.0000	1	(4.5420)	01/02/2025
LTIM.NS	12/27/2024	SDB3264716754	478.00	67.4486	32,263.57	32,240.41	0.0000	4.3300	75.0000	0.0000	(11.6418)	(2.0150)	0.0000	3	(13.6568)	01/02/2025
LTIM.NS	12/26/2024	SDB3264716754	478.00	67.4970	32,263.57	32,263.57	0.0000	4.3300	75.0000	0.0000	(3.8806)	(0.6722)	0.0000	1	(4.5527)	01/02/2025
TOTAL LTIMINDTREE LIMITED CMN													0.0000		(31.8196)	

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NESTLE INDIA LIMITED CMM																
NEST.NS	12/24/2024	SDB3261928456	6.00	25.2951	155.29	151.77	0.0000	4.3300	75.0000	0.0000	(0.0374)	(0.0063)	0.0000	2	(0.0437)	01/02/2025
NEST.NS	12/24/2024	SDB3261928456	1,458.00	25.2951	38,588.88	36,880.24	0.0000	4.3300	75.0000	0.0000	(9.2828)	(1.5367)	0.0000	2	(10.8194)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	6.00	25.4245	155.29	152.55	0.0000	4.3300	75.0000	0.0000	(0.0187)	(0.0032)	0.0000	1	(0.0219)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	1,705.00	25.4245	45,126.23	43,348.82	0.0000	4.3300	75.0000	0.0000	(5.4277)	(0.9031)	0.0000	1	(6.3308)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	74.00	25.4245	1,964.00	1,881.41	0.0000	4.3300	75.0000	0.0000	(0.2362)	(0.0392)	0.0000	1	(0.2754)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	18.00	25.4245	476.02	457.64	0.0000	4.3300	75.0000	0.0000	(0.0573)	(0.0095)	0.0000	1	(0.0668)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	230.00	25.4245	6,082.48	5,847.64	0.0000	4.3300	75.0000	0.0000	(0.7316)	(0.1218)	0.0000	1	(0.8534)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	23.00	25.4245	608.25	584.76	0.0000	4.3300	75.0000	0.0000	(0.0732)	(0.0122)	0.0000	1	(0.0853)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	84.00	25.4245	2,221.43	2,135.66	0.0000	4.3300	75.0000	0.0000	(0.2672)	(0.0445)	0.0000	1	(0.3117)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	1,857.00	25.4245	49,109.41	47,213.34	0.0000	4.3300	75.0000	0.0000	(5.9068)	(0.9836)	0.0000	1	(6.8904)	01/02/2025
NEST.NS	12/23/2024	SDB3261928456	1,597.00	25.4245	42,233.56	40,602.97	0.0000	4.3300	75.0000	0.0000	(5.0798)	(0.8459)	0.0000	1	(5.9257)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	6.00	25.4045	155.29	152.43	0.0000	4.3300	75.0000	0.0000	(0.0560)	(0.0095)	0.0000	3	(0.0656)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	1,705.00	25.4045	45,126.23	43,314.70	0.0000	4.3300	75.0000	0.0000	(16.2830)	(2.7072)	0.0000	3	(18.9902)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	74.00	25.4045	1,964.00	1,879.93	0.0000	4.3300	75.0000	0.0000	(0.7087)	(0.1175)	0.0000	3	(0.8262)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	18.00	25.4045	476.02	457.28	0.0000	4.3300	75.0000	0.0000	(0.1718)	(0.0286)	0.0000	3	(0.2003)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	230.00	25.4045	6,082.48	5,843.04	0.0000	4.3300	75.0000	0.0000	(2.1948)	(0.3652)	0.0000	3	(2.5600)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	23.00	25.4045	608.25	584.30	0.0000	4.3300	75.0000	0.0000	(0.2195)	(0.0365)	0.0000	3	(0.2560)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	84.00	25.4045	2,221.43	2,133.98	0.0000	4.3300	75.0000	0.0000	(0.8016)	(0.1334)	0.0000	3	(0.9349)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	1,857.00	25.4045	49,109.41	47,176.19	0.0000	4.3300	75.0000	0.0000	(17.7203)	(2.9485)	0.0000	3	(20.6688)	01/02/2025
NEST.NS	12/20/2024	SDB3261928456	1,597.00	25.4045	42,233.56	40,571.01	0.0000	4.3300	75.0000	0.0000	(15.2393)	(2.5357)	0.0000	3	(17.7750)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	6.00	25.7645	155.29	154.59	0.0000	4.5800	75.0000	0.0000	(0.0198)	(0.0032)	0.0000	1	(0.0230)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	1,705.00	25.7645	45,126.23	43,928.47	0.0000	4.5800	75.0000	0.0000	(5.7411)	(0.9152)	0.0000	1	(6.6562)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	74.00	25.7645	1,964.00	1,906.57	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0397)	0.0000	1	(0.2896)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	18.00	25.7645	476.02	463.76	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0097)	0.0000	1	(0.0702)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	230.00	25.7645	6,082.48	5,925.83	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1235)	0.0000	1	(0.8973)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	23.00	25.7645	608.25	592.58	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0123)	0.0000	1	(0.0897)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	84.00	25.7645	2,221.43	2,164.22	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0451)	0.0000	1	(0.3277)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	1,857.00	25.7645	49,109.41	47,844.67	0.0000	4.5800	75.0000	0.0000	(6.2478)	(0.9968)	0.0000	1	(7.2446)	01/02/2025
NEST.NS	12/19/2024	SDB3261928456	1,597.00	25.7645	42,233.56	41,145.90	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8572)	0.0000	1	(6.2303)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	1,705.00	25.9415	45,126.23	44,230.21	0.0000	4.5800	75.0000	0.0000	(5.7411)	(0.9215)	0.0000	1	(6.6625)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	74.00	25.9415	1,964.00	1,919.67	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0400)	0.0000	1	(0.2899)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	18.00	25.9415	476.02	466.95	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0097)	0.0000	1	(0.0703)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	230.00	25.9415	6,082.48	5,966.54	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1243)	0.0000	1	(0.8981)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	23.00	25.9415	608.25	596.65	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0124)	0.0000	1	(0.0898)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	84.00	25.9415	2,221.43	2,179.08	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0454)	0.0000	1	(0.3280)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	1,857.00	25.9415	49,109.41	48,173.32	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0036)	0.0000	1	(7.2514)	01/02/2025
NEST.NS	12/18/2024	SDB3261928456	1,597.00	25.9415	42,233.56	41,428.53	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8631)	0.0000	1	(6.2361)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	1,705.00	26.3901	45,126.23	44,995.09	0.0000	4.5800	75.0000	0.0000	(5.7411)	(0.9374)	0.0000	1	(6.6785)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	74.00	26.3901	1,964.00	1,952.87	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0407)	0.0000	1	(0.2905)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	18.00	26.3901	476.02	475.02	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0099)	0.0000	1	(0.0705)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	230.00	26.3901	6,082.48	6,069.72	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1265)	0.0000	1	(0.9003)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	23.00	26.3901	608.25	606.97	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0126)	0.0000	1	(0.0900)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	84.00	26.3901	2,221.43	2,216.77	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0462)	0.0000	1	(0.3288)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	1,857.00	26.3901	49,109.41	49,006.39	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0210)	0.0000	1	(7.2688)	01/02/2025
NEST.NS	12/17/2024	SDB3261928456	1,597.00	26.3901	42,233.56	42,144.96	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8780)	0.0000	1	(6.2511)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	1,705.00	26.5618	45,126.23	45,287.81	0.0000	4.5800	75.0000	0.0000	(5.7411)	(0.9435)	0.0000	1	(6.6846)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	74.00	26.5618	1,964.00	1,965.57	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0409)	0.0000	1	(0.2908)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	18.00	26.5618	476.02	478.11	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0100)	0.0000	1	(0.0705)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	230.00	26.5618	6,082.48	6,109.21	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1273)	0.0000	1	(0.9011)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	23.00	26.5618	608.25	610.92	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0127)	0.0000	1	(0.0901)	01/02/2025

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NESTLE INDIA LIMITED CMN (Cont.)																
NEST.NS	12/16/2024	SDB3261928456	84.00	26.5618	2,221.43	2,231.19	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0465)	0.0000	1	(0.3291)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	1,857.00	26.5618	49,109.41	49,325.19	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0276)	0.0000	1	(7.2754)	01/02/2025
NEST.NS	12/16/2024	SDB3261928456	1,597.00	26.5618	42,233.56	42,419.14	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8837)	0.0000	1	(6.2568)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	74.00	26.2063	1,964.00	1,939.27	0.0000	4.5800	75.0000	0.0000	(0.7496)	(0.1212)	0.0000	3	(0.8708)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	18.00	26.2063	476.02	471.71	0.0000	4.5800	75.0000	0.0000	(0.1817)	(0.0295)	0.0000	3	(0.2112)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	230.00	26.2063	6,082.48	6,027.45	0.0000	4.5800	75.0000	0.0000	(2.3215)	(0.3767)	0.0000	3	(2.6982)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	23.00	26.2063	608.25	602.74	0.0000	4.5800	75.0000	0.0000	(0.2321)	(0.0377)	0.0000	3	(0.2698)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	84.00	26.2063	2,221.43	2,201.33	0.0000	4.5800	75.0000	0.0000	(0.8478)	(0.1376)	0.0000	3	(0.9854)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	1,857.00	26.2063	49,109.41	48,665.10	0.0000	4.5800	75.0000	0.0000	(18.7434)	(3.0416)	0.0000	3	(21.7850)	01/02/2025
NEST.NS	12/13/2024	SDB3261928456	1,597.00	26.2063	42,233.56	41,851.46	0.0000	4.5800	75.0000	0.0000	(16.1191)	(2.6157)	0.0000	3	(18.7349)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	74.00	26.4107	1,964.00	1,954.39	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0407)	0.0000	1	(0.2906)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	18.00	26.4107	476.02	475.39	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0099)	0.0000	1	(0.0705)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	230.00	26.4107	6,082.48	6,074.45	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1266)	0.0000	1	(0.9004)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	23.00	26.4107	608.25	607.45	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0127)	0.0000	1	(0.0900)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	84.00	26.4107	2,221.43	2,218.50	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0462)	0.0000	1	(0.3288)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	1,857.00	26.4107	49,109.41	49,044.59	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0218)	0.0000	1	(7.2696)	01/02/2025
NEST.NS	12/12/2024	SDB3261928456	1,597.00	26.4107	42,233.56	42,177.82	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8787)	0.0000	1	(6.2518)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	74.00	26.0984	1,964.00	1,931.28	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0402)	0.0000	1	(0.2901)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	18.00	26.0984	476.02	469.77	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0098)	0.0000	1	(0.0703)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	230.00	26.0984	6,082.48	6,002.63	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1251)	0.0000	1	(0.8989)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	23.00	26.0984	608.25	600.26	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0125)	0.0000	1	(0.0899)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	84.00	26.0984	2,221.43	2,192.27	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0457)	0.0000	1	(0.3283)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	1,857.00	26.0984	49,109.41	48,464.75	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0097)	0.0000	1	(7.2575)	01/02/2025
NEST.NS	12/11/2024	SDB3261928456	1,597.00	26.0984	42,233.56	41,679.16	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8683)	0.0000	1	(6.2414)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	74.00	26.3063	1,964.00	1,946.66	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0406)	0.0000	1	(0.2904)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	18.00	26.3063	476.02	473.51	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0099)	0.0000	1	(0.0704)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	230.00	26.3063	6,082.48	6,050.44	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1261)	0.0000	1	(0.8999)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	23.00	26.3063	608.25	605.04	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0126)	0.0000	1	(0.0900)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	84.00	26.3063	2,221.43	2,209.73	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0460)	0.0000	1	(0.3287)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	1,857.00	26.3063	49,109.41	48,850.71	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0177)	0.0000	1	(7.2655)	01/02/2025
NEST.NS	12/10/2024	SDB3261928456	1,597.00	26.3063	42,233.56	42,011.09	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8752)	0.0000	1	(6.2483)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	74.00	26.8020	1,964.00	1,983.35	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0413)	0.0000	1	(0.2912)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	18.00	26.8020	476.02	482.44	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0101)	0.0000	1	(0.0706)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	230.00	26.8020	6,082.48	6,164.47	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1284)	0.0000	1	(0.9023)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	23.00	26.8020	608.25	616.45	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0128)	0.0000	1	(0.0902)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	84.00	26.8020	2,221.43	2,251.37	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0469)	0.0000	1	(0.3295)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	1,857.00	26.8020	49,109.41	49,771.37	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0369)	0.0000	1	(7.2847)	01/02/2025
NEST.NS	12/09/2024	SDB3261928456	1,597.00	26.8020	42,233.56	42,802.84	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8917)	0.0000	1	(6.2648)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	74.00	26.7379	1,964.00	1,978.60	0.0000	4.5800	75.0000	0.0000	(0.7496)	(0.1237)	0.0000	3	(0.8733)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	18.00	26.7379	476.02	481.28	0.0000	4.5800	75.0000	0.0000	(0.1817)	(0.0301)	0.0000	3	(0.2118)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	230.00	26.7379	6,082.48	6,149.71	0.0000	4.5800	75.0000	0.0000	(2.3215)	(0.3844)	0.0000	3	(2.7058)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	23.00	26.7379	608.25	614.97	0.0000	4.5800	75.0000	0.0000	(0.2321)	(0.0384)	0.0000	3	(0.2706)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	84.00	26.7379	2,221.43	2,245.98	0.0000	4.5800	75.0000	0.0000	(0.8478)	(0.1404)	0.0000	3	(0.9882)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	1,857.00	26.7379	49,109.41	49,652.23	0.0000	4.5800	75.0000	0.0000	(18.7434)	(3.1033)	0.0000	3	(21.8467)	01/02/2025
NEST.NS	12/06/2024	SDB3261928456	1,597.00	26.7379	42,233.56	42,700.38	0.0000	4.5800	75.0000	0.0000	(16.1191)	(2.6688)	0.0000	3	(18.7879)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	74.00	26.6593	1,964.00	1,972.79	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0411)	0.0000	1	(0.2910)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	18.00	26.6593	476.02	479.87	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0100)	0.0000	1	(0.0706)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	230.00	26.6593	6,082.48	6,131.63	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1277)	0.0000	1	(0.9016)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	23.00	26.6593	608.25	613.16	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0128)	0.0000	1	(0.0902)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	84.00	26.6593	2,221.43	2,239.38	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0467)	0.0000	1	(0.3293)	01/02/2025

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
NESTLE INDIA LIMITED CMN (Cont.)																
NEST.NS	12/05/2024	SDB3261928456	1,857.00	26.6593	49,109.41	49,506.26	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0314)	0.0000	1	(7.2792)	01/02/2025
NEST.NS	12/05/2024	SDB3261928456	1,597.00	26.6593	42,233.56	42,574.85	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8870)	0.0000	1	(6.2600)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	74.00	26.6858	1,964.00	1,974.75	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0411)	0.0000	1	(0.2910)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	18.00	26.6858	476.02	480.34	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0100)	0.0000	1	(0.0706)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	230.00	26.6858	6,082.48	6,137.73	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1279)	0.0000	1	(0.9017)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	23.00	26.6858	608.25	613.77	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0128)	0.0000	1	(0.0902)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	84.00	26.6858	2,221.43	2,241.61	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0467)	0.0000	1	(0.3293)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	1,857.00	26.6858	49,109.41	49,555.50	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0324)	0.0000	1	(7.2802)	01/02/2025
NEST.NS	12/04/2024	SDB3261928456	1,597.00	26.6858	42,233.56	42,617.19	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8879)	0.0000	1	(6.2809)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	74.00	26.5940	1,964.00	1,967.96	0.0000	4.5800	75.0000	0.0000	(0.2499)	(0.0410)	0.0000	1	(0.2909)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	18.00	26.5940	476.02	478.69	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0100)	0.0000	1	(0.0705)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	230.00	26.5940	6,082.48	6,116.63	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1274)	0.0000	1	(0.9013)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	23.00	26.5940	608.25	611.66	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0127)	0.0000	1	(0.0901)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	84.00	26.5940	2,221.43	2,233.90	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0465)	0.0000	1	(0.3292)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	1,857.00	26.5940	49,109.41	49,385.12	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0289)	0.0000	1	(7.2767)	01/02/2025
NEST.NS	12/03/2024	SDB3261928456	1,597.00	26.5940	42,233.56	42,470.68	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8848)	0.0000	1	(6.2579)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	18.00	26.4456	476.02	476.02	0.0000	4.5800	75.0000	0.0000	(0.0606)	(0.0099)	0.0000	1	(0.0705)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	230.00	26.4456	6,082.48	6,082.48	0.0000	4.5800	75.0000	0.0000	(0.7738)	(0.1267)	0.0000	1	(0.9005)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	23.00	26.4456	608.25	608.25	0.0000	4.5800	75.0000	0.0000	(0.0774)	(0.0127)	0.0000	1	(0.0901)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	84.00	26.4456	2,221.43	2,221.43	0.0000	4.5800	75.0000	0.0000	(0.2826)	(0.0463)	0.0000	1	(0.3289)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	1,857.00	26.4456	49,109.41	49,109.41	0.0000	4.5800	75.0000	0.0000	(6.2478)	(1.0231)	0.0000	1	(7.2709)	01/02/2025
NEST.NS	12/02/2024	SDB3261928456	1,597.00	26.4456	42,233.56	42,233.56	0.0000	4.5800	75.0000	0.0000	(5.3730)	(0.8799)	0.0000	1	(6.2529)	01/02/2025
TOTAL NESTLE INDIA LIMITED CMN											(338.4194)	(55.5334)	0.0000	(393.9528)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN																
ORCLNS	12/04/2024	SDB3262937083	77.00	147.7806	10,658.30	11,379.11	0.0000	4.5800	75.0000	0.0000	(1.3560)	(0.2371)	0.0000	1	(1.5930)	01/02/2025
ORCLNS	12/04/2024	SDB3262937083	5.00	147.7806	692.10	738.90	0.0000	4.5800	75.0000	0.0000	(0.0881)	(0.0154)	0.0000	1	(0.1034)	01/02/2025
ORCLNS	12/03/2024	SDB3262937083	77.00	144.8657	10,658.30	11,154.66	0.0000	4.5800	75.0000	0.0000	(1.3560)	(0.2324)	0.0000	1	(1.5884)	01/02/2025
ORCLNS	12/03/2024	SDB3262937083	57.00	144.8657	7,889.91	8,257.34	0.0000	4.5800	75.0000	0.0000	(1.0038)	(0.1720)	0.0000	1	(1.1758)	01/02/2025
ORCLNS	12/03/2024	SDB3262937083	57.00	144.8657	7,889.91	8,257.34	0.0000	4.5800	75.0000	0.0000	(1.0038)	(0.1720)	0.0000	1	(1.1758)	01/02/2025
ORCLNS	12/03/2024	SDB3262937083	22.00	144.8657	3,045.23	3,187.04	0.0000	4.5800	75.0000	0.0000	(0.3874)	(0.0664)	0.0000	1	(0.4538)	01/02/2025
ORCLNS	12/03/2024	SDB3262937083	74.00	144.8657	10,243.04	10,720.06	0.0000	4.5800	75.0000	0.0000	(1.3031)	(0.2233)	0.0000	1	(1.5265)	01/02/2025
ORCLNS	12/02/2024	SDB3262937083	77.00	138.4195	10,658.30	10,658.30	0.0000	4.5800	75.0000	0.0000	(1.3560)	(0.2220)	0.0000	1	(1.5780)	01/02/2025
ORCLNS	12/02/2024	SDB3262937083	57.00	138.4195	7,889.91	7,889.91	0.0000	4.5800	75.0000	0.0000	(1.0038)	(0.1644)	0.0000	1	(1.1681)	01/02/2025
ORCLNS	12/02/2024	SDB3262937083	57.00	138.4195	7,889.91	7,889.91	0.0000	4.5800	75.0000	0.0000	(1.0038)	(0.1644)	0.0000	1	(1.1681)	01/02/2025
ORCLNS	12/02/2024	SDB3262937083	22.00	138.4195	3,045.23	3,045.23	0.0000	4.5800	75.0000	0.0000	(0.3874)	(0.0634)	0.0000	1	(0.4509)	01/02/2025
ORCLNS	12/02/2024	SDB3262937083	74.00	138.4195	10,243.04	10,243.04	0.0000	4.5800	75.0000	0.0000	(1.3031)	(0.2134)	0.0000	1	(1.5165)	01/02/2025
TOTAL ORACLE FINANCIAL SERVICES SOFTWARE LIMITED CMN											(11.5522)	(1.9463)	0.0000	(13.4985)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
POWER FINANCE CORP LTD CMN																
PWFC.NS	01/01/2025	SDB3264650036	14,230.00	5.2380	76,875.08	74,536.56	0.0000	4.3300	75.0000	0.0000	(9.2464)	(1.5528)	0.0000	1	(10.7992)	01/02/2025
PWFC.NS	12/31/2024	SDB3264650036	14,230.00	5.1512	76,875.08	73,301.02	0.0000	4.3300	75.0000	0.0000	(9.2464)	(1.5271)	0.0000	1	(10.7735)	01/02/2025
PWFC.NS	12/30/2024	SDB3264650036	14,230.00	5.2878	76,875.08	75,244.73	0.0000	4.3300	75.0000	0.0000	(9.2464)	(1.5676)	0.0000	1	(10.8140)	01/02/2025
PWFC.NS	12/27/2024	SDB3264650036	14,230.00	5.4318	76,875.08	77,294.34	0.0000	4.3300	75.0000	0.0000	(27.7391)	(4.8309)	0.0000	3	(32.5700)	01/02/2025
PWFC.NS	12/27/2024	SDB3264650036	20,976.00	5.4318	112,212.12	113,937.19	0.0000	4.3300	75.0000	0.0000	(40.4899)	(7.1211)	0.0000	3	(47.6109)	01/02/2025
PWFC.NS	12/27/2024	SDB3264650036	30,199.00	5.4318	162,028.54	164,034.57	0.0000	4.3300	75.0000	0.0000	(58.4653)	(10.2522)	0.0000	3	(68.7175)	01/02/2025
PWFC.NS	12/26/2024	SDB3264650036	20,976.00	5.2970	112,212.12	111,110.25	0.0000	4.3300	75.0000	0.0000	(13.4966)	(2.3148)	0.0000	1	(15.8114)	01/02/2025
PWFC.NS	12/26/2024	SDB3264650036	30,199.00	5.2970	162,028.54	159,964.65	0.0000	4.3300	75.0000	0.0000	(19.4884)	(3.3326)	0.0000	1	(22.8210)	01/02/2025
PWFC.NS	12/24/2024	SDB3264650036	30,199.00	5.3654	162,028.54	162,028.54	0.0000	4.3300	75.0000	0.0000	(38.9769)	(6.7512)	0.0000	2	(45.7281)	01/02/2025
TOTAL POWER FINANCE CORP LTD CMN											(226.3953)	(39.2503)	0.0000	(265.6455)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
POWER GRID CORPORATION OF INDIA LIMITED CMN																
PGRD.NS	01/01/2025	SDB3264922952	46,113.00	3.6053	166,643.53	166,250.14	0.0000	4.3300	75.0000	0.0000	(20.0435)	(3.4635)	0.0000	1	(23.5071)	01/02/2025
PGRD.NS	12/31/2024	SDB3264922952	46,113.00	3.6138	166,643.53	166,643.53	0.0000	4.3300	75.0000	0.0000	(20.0435)	(3.4717)	0.0000	1	(23.5153)	01/02/2025
PGRD.NS	12/23/2024	SDB3264520721	10,064.00	3.7111	38,094.96	37,348.97	0.0000	4.3300	75.0000	0.0000	(4.5820)	(0.7781)	0.0000	1	(5.3601)	01/02/2025
PGRD.NS	12/20/2024	SDB3264520721	10,064.00	3.7853	38,094.96	38,094.96	0.0000	4.3300	75.0000	0.0000	(13.7459)	(2.3809)	0.0000	3	(16.1269)	01/02/2025
PGRD.NS	12/17/2024	SDB3263589890	6,301.00	3.9489	24,591.31	24,882.24	0.0000	4.5800	75.0000	0.0000	(3.1286)	(0.5184)	0.0000	1	(3.6469)	01/02/2025
PGRD.NS	12/16/2024	SDB3263589890	32,109.00	3.9351	125,313.82	126,350.65	0.0000	4.5800	75.0000	0.0000	(15.9427)	(2.6323)	0.0000	1	(18.5750)	01/02/2025
PGRD.NS	12/16/2024	SDB3263589890	122,805.00	3.9351	472,546.64	483,244.31	0.0000	4.5800	75.0000	0.0000	(60.1184)	(10.0676)	0.0000	1	(70.1860)	01/02/2025
PGRD.NS	12/16/2024	SDB3263589890	541.00	3.9351	2,084.22	2,128.86	0.0000	4.5800	75.0000	0.0000	(0.2652)	(0.0444)	0.0000	1	(0.3095)	01/02/2025
PGRD.NS	12/13/2024	SDB3263589890	32,109.00	3.8790	125,313.82	124,551.16	0.0000	4.5800	75.0000	0.0000	(47.8281)	(7.7844)	0.0000	3	(55.6126)	01/02/2025
PGRD.NS	12/13/2024	SDB3263589890	122,805.00	3.8790	472,546.64	476,361.95	0.0000	4.5800	75.0000	0.0000	(180.3553)	(29.7726)	0.0000	3	(210.1279)	01/02/2025
PGRD.NS	12/13/2024	SDB3263589890	45,254.00	3.8790	174,342.30	175,540.76	0.0000	4.5800	75.0000	0.0000	(66.5406)	(10.9713)	0.0000	3	(77.5119)	01/02/2025
PGRD.NS	12/12/2024	SDB3263589890	32,109.00	3.8602	125,313.82	123,945.88	0.0000	4.5800	75.0000	0.0000	(15.9427)	(2.5822)	0.0000	1	(18.5249)	01/02/2025
PGRD.NS	12/12/2024	SDB3263589890	122,805.00	3.8602	472,546.64	474,046.95	0.0000	4.5800	75.0000	0.0000	(60.1184)	(9.8760)	0.0000	1	(69.9944)	01/02/2025
PGRD.NS	12/12/2024	SDB3263589890	54,468.00	3.8602	209,839.50	210,255.19	0.0000	4.5800	75.0000	0.0000	(26.6962)	(4.3803)	0.0000	1	(31.0766)	01/02/2025
PGRD.NS	12/12/2024	SDB3263589890	3,781.00	3.8602	14,690.81	14,595.26	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3041)	0.0000	1	(2.1731)	01/02/2025
PGRD.NS	12/11/2024	SDB3263589890	32,109.00	3.8645	125,313.82	124,084.17	0.0000	4.5800	75.0000	0.0000	(15.9427)	(2.5851)	0.0000	1	(18.5278)	01/02/2025
PGRD.NS	12/11/2024	SDB3263589890	122,805.00	3.8645	472,546.64	474,575.87	0.0000	4.5800	75.0000	0.0000	(60.1184)	(9.8870)	0.0000	1	(70.0054)	01/02/2025
PGRD.NS	12/11/2024	SDB3263589890	54,468.00	3.8645	209,839.50	210,489.79	0.0000	4.5800	75.0000	0.0000	(26.6962)	(4.3852)	0.0000	1	(31.0815)	01/02/2025
PGRD.NS	12/11/2024	SDB3263589890	3,781.00	3.8645	14,690.81	14,611.55	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3044)	0.0000	1	(2.1734)	01/02/2025
PGRD.NS	12/10/2024	SDB3263589890	32,109.00	3.8842	125,313.82	124,719.06	0.0000	4.5800	75.0000	0.0000	(15.9427)	(2.5983)	0.0000	1	(18.5410)	01/02/2025
PGRD.NS	12/10/2024	SDB3263589890	122,805.00	3.8842	472,546.64	477,004.09	0.0000	4.5800	75.0000	0.0000	(60.1184)	(9.9376)	0.0000	1	(70.0560)	01/02/2025
PGRD.NS	12/10/2024	SDB3263589890	54,468.00	3.8842	209,839.50	211,566.78	0.0000	4.5800	75.0000	0.0000	(26.6962)	(4.4076)	0.0000	1	(31.1039)	01/02/2025
PGRD.NS	12/10/2024	SDB3263589890	3,781.00	3.8842	14,690.81	14,686.31	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3060)	0.0000	1	(2.1750)	01/02/2025
PGRD.NS	12/09/2024	SDB3263589890	32,109.00	3.8871	125,313.82	124,811.21	0.0000	4.5800	75.0000	0.0000	(15.9427)	(2.6002)	0.0000	1	(18.5429)	01/02/2025
PGRD.NS	12/09/2024	SDB3263589890	122,805.00	3.8871	472,546.64	477,356.54	0.0000	4.5800	75.0000	0.0000	(60.1184)	(9.9449)	0.0000	1	(70.0634)	01/02/2025
PGRD.NS	12/09/2024	SDB3263589890	54,468.00	3.8871	209,839.50	211,723.11	0.0000	4.5800	75.0000	0.0000	(26.6962)	(4.4109)	0.0000	1	(31.1071)	01/02/2025
PGRD.NS	12/09/2024	SDB3263589890	3,781.00	3.8871	14,690.81	14,697.16	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3062)	0.0000	1	(2.1752)	01/02/2025
PGRD.NS	12/06/2024	SDB3263589890	122,805.00	3.8753	472,546.64	475,900.20	0.0000	4.5800	75.0000	0.0000	(180.3553)	(29.7438)	0.0000	3	(210.0991)	01/02/2025
PGRD.NS	12/06/2024	SDB3263589890	54,468.00	3.8753	209,839.50	211,077.17	0.0000	4.5800	75.0000	0.0000	(80.0887)	(13.1923)	0.0000	3	(93.2811)	01/02/2025
PGRD.NS	12/06/2024	SDB3263589890	3,781.00	3.8753	14,690.81	14,652.32	0.0000	4.5800	75.0000	0.0000	(5.6070)	(0.9158)	0.0000	3	(6.5228)	01/02/2025
PGRD.NS	12/05/2024	SDB3263589890	54,468.00	3.8381	209,839.50	209,052.00	0.0000	4.5800	75.0000	0.0000	(26.6962)	(4.3552)	0.0000	1	(31.0515)	01/02/2025
PGRD.NS	12/05/2024	SDB3263589890	3,781.00	3.8381	14,690.81	14,511.74	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3023)	0.0000	1	(2.1713)	01/02/2025
PGRD.NS	12/04/2024	SDB3263589890	3,781.00	3.8854	14,690.81	14,690.81	0.0000	4.5800	75.0000	0.0000	(1.8690)	(0.3061)	0.0000	1	(2.1751)	01/02/2025
TOTAL POWER GRID CORPORATION OF INDIA LIMITED CMN											(1,147.5846)	(189.5168)	0.0000	(1,337.1015)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
SIEMENS LIMITED CMN																
SIEM.NS	01/01/2025	SDB3264922954	140.00	76.3339	10,708.90	10,686.74	0.0000	4.3300	75.0000	0.0000	(1.2880)	(0.2226)	0.0000	1	(1.5107)	01/02/2025
SIEM.NS	12/31/2024	SDB3264922954	140.00	76.4921	10,708.90	10,708.90	0.0000	4.3300	75.0000	0.0000	(1.2880)	(0.2231)	0.0000	1	(1.5111)	01/02/2025
TOTAL SIEMENS LIMITED CMN											(2.5761)	(0.4457)	0.0000	(3.0218)		

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TATA CONSULTANCY SERVICES LIMITED CMN																
TCS.NS	01/01/2025	SDB3262868169	476.00	47.8228	23,319.43	22,763.63	0.0000	4.3300	75.0000	0.0000	(2.8048)	(0.4742)	0.0000	1	(3.2791)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	8,878.00	47.8228	441,954.27	424,570.47	0.0000	4.3300	75.0000	0.0000	(53.1573)	(8.8452)	0.0000	1	(62.0025)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	8,459.00	47.8228	432,436.18	404,532.74	0.0000	4.3300	75.0000	0.0000	(52.0125)	(8.4278)	0.0000	1	(60.4402)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	6,301.00	47.8228	323,609.83	301,331.22	0.0000	4.3300	75.0000	0.0000	(38.9231)	(6.2777)	0.0000	1	(45.2008)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	1,045.00	47.8228	54,557.70	49,974.79	0.0000	4.3300	75.0000	0.0000	(6.5621)	(1.0411)	0.0000	1	(7.6032)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	19.00	47.8228	1,000.63	908.63	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0189)	0.0000	1	(0.1393)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	3,076.00	47.8228	160,664.24	147,102.81	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.0646)	0.0000	1	(22.3890)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	1,656.00	47.8228	85,304.42	79,194.49	0.0000	4.3300	75.0000	0.0000	(10.2602)	(1.6499)	0.0000	1	(11.9101)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	1,354.00	47.8228	68,786.13	64,752.02	0.0000	4.3300	75.0000	0.0000	(8.2734)	(1.3490)	0.0000	1	(9.6224)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	192.00	47.8228	9,684.83	9,181.97	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.1913)	0.0000	1	(1.3562)	01/02/2025
TCS.NS	01/01/2025	SDB3262868169	927.00	47.8228	46,852.99	44,331.70	0.0000	4.3300	75.0000	0.0000	(5.6354)	(0.9236)	0.0000	1	(6.5590)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	476.00	48.6381	23,319.43	23,151.73	0.0000	4.3300	75.0000	0.0000	(2.8048)	(0.4823)	0.0000	1	(3.2871)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	8,878.00	48.6381	441,954.27	431,808.97	0.0000	4.3300	75.0000	0.0000	(53.1573)	(8.9960)	0.0000	1	(62.1533)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	8,459.00	48.6381	432,436.18	411,429.61	0.0000	4.3300	75.0000	0.0000	(52.0125)	(8.5715)	0.0000	1	(60.5839)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	6,301.00	48.6381	323,609.83	306,468.61	0.0000	4.3300	75.0000	0.0000	(38.9231)	(6.3848)	0.0000	1	(45.3078)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	1,045.00	48.6381	54,557.70	50,826.81	0.0000	4.3300	75.0000	0.0000	(6.5621)	(1.0589)	0.0000	1	(7.6210)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	19.00	48.6381	1,000.63	924.12	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0193)	0.0000	1	(0.1396)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	3,076.00	48.6381	160,664.24	149,610.77	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.1169)	0.0000	1	(22.4412)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	1,656.00	48.6381	85,304.42	80,544.68	0.0000	4.3300	75.0000	0.0000	(10.2602)	(1.6780)	0.0000	1	(11.9382)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	1,354.00	48.6381	68,786.13	65,855.98	0.0000	4.3300	75.0000	0.0000	(8.2734)	(1.3720)	0.0000	1	(9.6454)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	192.00	48.6381	9,684.83	9,338.51	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.1946)	0.0000	1	(1.3594)	01/02/2025
TCS.NS	12/31/2024	SDB3262868169	927.00	48.6381	46,852.99	45,087.51	0.0000	4.3300	75.0000	0.0000	(5.6354)	(0.9393)	0.0000	1	(6.5747)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	476.00	48.7174	23,319.43	23,189.48	0.0000	4.3300	75.0000	0.0000	(2.8048)	(0.4831)	0.0000	1	(3.2879)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	8,878.00	48.7174	441,954.27	432,513.02	0.0000	4.3300	75.0000	0.0000	(53.1573)	(9.0107)	0.0000	1	(62.1680)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	8,459.00	48.7174	432,436.18	412,100.44	0.0000	4.3300	75.0000	0.0000	(52.0125)	(8.5854)	0.0000	1	(60.5979)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	6,301.00	48.7174	323,609.83	306,968.30	0.0000	4.3300	75.0000	0.0000	(38.9231)	(6.3952)	0.0000	1	(45.3182)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	1,045.00	48.7174	54,557.70	50,909.68	0.0000	4.3300	75.0000	0.0000	(6.5621)	(1.0606)	0.0000	1	(7.6227)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	19.00	48.7174	1,000.63	925.63	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0193)	0.0000	1	(0.1396)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	3,076.00	48.7174	160,664.24	149,854.70	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.1220)	0.0000	1	(22.4463)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	1,656.00	48.7174	85,304.42	80,676.00	0.0000	4.3300	75.0000	0.0000	(10.2602)	(1.6808)	0.0000	1	(11.9410)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	1,354.00	48.7174	68,786.13	65,963.35	0.0000	4.3300	75.0000	0.0000	(8.2734)	(1.3742)	0.0000	1	(9.6477)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	192.00	48.7174	9,684.83	9,353.74	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.1949)	0.0000	1	(1.3597)	01/02/2025
TCS.NS	12/30/2024	SDB3262868169	927.00	48.7174	46,852.99	45,161.02	0.0000	4.3300	75.0000	0.0000	(5.6354)	(0.9409)	0.0000	1	(6.5762)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	476.00	48.8843	23,319.43	23,268.94	0.0000	4.3300	75.0000	0.0000	(8.4144)	(1.4543)	0.0000	3	(9.8687)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	8,878.00	48.8843	441,954.27	433,995.07	0.0000	4.3300	75.0000	0.0000	(59.4718)	(27.1247)	0.0000	3	(186.5965)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	8,459.00	48.8843	432,436.18	413,512.54	0.0000	4.3300	75.0000	0.0000	(56.0374)	(25.8445)	0.0000	3	(181.8819)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	6,301.00	48.8843	323,609.83	308,020.16	0.0000	4.3300	75.0000	0.0000	(38.9231)	(19.2513)	0.0000	3	(136.0205)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	1,045.00	48.8843	54,557.70	51,084.12	0.0000	4.3300	75.0000	0.0000	(6.5621)	(3.1928)	0.0000	3	(22.8790)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	19.00	48.8843	1,000.63	928.80	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0581)	0.0000	3	(0.4191)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	3,076.00	48.8843	160,664.24	150,368.20	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.9980)	0.0000	3	(67.3710)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	1,656.00	48.8843	85,304.42	80,952.45	0.0000	4.3300	75.0000	0.0000	(10.2602)	(3.0780)	0.0000	3	(35.8402)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	1,354.00	48.8843	68,786.13	66,189.38	0.0000	4.3300	75.0000	0.0000	(8.2734)	(4.1368)	0.0000	3	(28.9572)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	192.00	48.8843	9,684.83	9,385.79	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.5866)	0.0000	3	(4.0812)	01/02/2025
TCS.NS	12/27/2024	SDB3262868169	927.00	48.8843	46,852.99	45,315.77	0.0000	4.3300	75.0000	0.0000	(5.6354)	(2.8322)	0.0000	3	(19.7384)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	476.00	49.0667	23,319.43	23,355.74	0.0000	4.3300	75.0000	0.0000	(2.8048)	(0.4866)	0.0000	1	(3.2914)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	8,878.00	49.0667	441,954.27	435,614.00	0.0000	4.3300	75.0000	0.0000	(53.1573)	(9.0753)	0.0000	1	(62.2326)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	8,459.00	49.0667	432,436.18	415,055.06	0.0000	4.3300	75.0000	0.0000	(52.0125)	(8.6470)	0.0000	1	(60.6594)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	6,301.00	49.0667	323,609.83	309,169.16	0.0000	4.3300	75.0000	0.0000	(38.9231)	(6.4410)	0.0000	1	(45.3641)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	1,045.00	49.0667	54,557.70	51,274.68	0.0000	4.3300	75.0000	0.0000	(6.5621)	(1.0682)	0.0000	1	(7.6303)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	19.00	49.0667	1,000.63	932.27	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0194)	0.0000	1	(0.1398)	01/02/2025

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Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TATA CONSULTANCY SERVICES LIMITED CMN (Cont.)																
TCS.NS	12/26/2024	SDB3262868169	3,076.00	49.0667	160,664.24	150,929.11	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.1444)	0.0000	1	(22.4687)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	1,656.00	49.0667	85,304.42	81,254.43	0.0000	4.3300	75.0000	0.0000	(10.2602)	(1.6928)	0.0000	1	(11.9530)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	1,354.00	49.0667	68,786.13	66,436.29	0.0000	4.3300	75.0000	0.0000	(8.2734)	(1.3841)	0.0000	1	(9.6575)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	192.00	49.0667	9,684.83	9,420.80	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.1963)	0.0000	1	(1.3611)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	927.00	49.0667	46,852.99	45,484.81	0.0000	4.3300	75.0000	0.0000	(5.6354)	(0.9476)	0.0000	1	(6.5830)	01/02/2025
TCS.NS	12/26/2024	SDB3262868169	2,740.00	49.0667	138,486.73	134,442.71	0.0000	4.3300	75.0000	0.0000	(16.6569)	(2.8009)	0.0000	1	(19.4578)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	476.00	48.8867	23,319.43	23,270.05	0.0000	4.3300	75.0000	0.0000	(5.6096)	(0.9696)	0.0000	2	(6.5792)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	8,878.00	48.8867	441,954.27	434,015.84	0.0000	4.3300	75.0000	0.0000	(106.3146)	(18.0840)	0.0000	2	(124.3985)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	8,459.00	48.8867	432,436.18	413,532.32	0.0000	4.3300	75.0000	0.0000	(104.0249)	(17.2305)	0.0000	2	(121.2554)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	6,301.00	48.8867	323,609.83	308,034.90	0.0000	4.3300	75.0000	0.0000	(77.8461)	(12.8348)	0.0000	2	(90.6809)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	1,045.00	48.8867	54,557.70	51,086.57	0.0000	4.3300	75.0000	0.0000	(13.1242)	(2.1286)	0.0000	2	(15.2528)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	19.00	48.8867	1,000.63	928.85	0.0000	4.3300	75.0000	0.0000	(0.2407)	(0.0387)	0.0000	2	(0.2794)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	3,076.00	48.8867	160,664.24	150,375.39	0.0000	4.3300	75.0000	0.0000	(38.6487)	(6.2656)	0.0000	2	(44.9143)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	1,656.00	48.8867	85,304.42	80,956.32	0.0000	4.3300	75.0000	0.0000	(20.5205)	(3.3732)	0.0000	2	(23.8936)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	1,354.00	48.8867	68,786.13	66,192.55	0.0000	4.3300	75.0000	0.0000	(16.5469)	(2.7580)	0.0000	2	(19.3049)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	192.00	48.8867	9,684.83	9,386.24	0.0000	4.3300	75.0000	0.0000	(2.3297)	(0.3911)	0.0000	2	(2.7208)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	927.00	48.8867	46,852.99	45,317.94	0.0000	4.3300	75.0000	0.0000	(11.2707)	(1.8882)	0.0000	2	(13.1590)	01/02/2025
TCS.NS	12/24/2024	SDB3262868169	2,740.00	48.8867	138,486.73	133,949.47	0.0000	4.3300	75.0000	0.0000	(33.3138)	(5.5812)	0.0000	2	(38.8950)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	8,878.00	49.0076	441,954.27	435,089.30	0.0000	4.3300	75.0000	0.0000	(53.1573)	(9.0644)	0.0000	1	(62.2216)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	8,459.00	49.0076	432,436.18	414,555.12	0.0000	4.3300	75.0000	0.0000	(52.0125)	(8.6366)	0.0000	1	(60.6490)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	6,301.00	49.0076	323,609.83	308,796.76	0.0000	4.3300	75.0000	0.0000	(38.9231)	(6.4333)	0.0000	1	(45.3563)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	1,045.00	49.0076	54,557.70	51,212.92	0.0000	4.3300	75.0000	0.0000	(6.5621)	(1.0669)	0.0000	1	(7.6290)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	19.00	49.0076	1,000.63	931.14	0.0000	4.3300	75.0000	0.0000	(0.1204)	(0.0194)	0.0000	1	(0.1398)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	3,076.00	49.0076	160,664.24	150,747.32	0.0000	4.3300	75.0000	0.0000	(19.3243)	(3.1406)	0.0000	1	(22.4649)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	1,656.00	49.0076	85,304.42	81,156.55	0.0000	4.3300	75.0000	0.0000	(10.2602)	(1.6908)	0.0000	1	(11.9510)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	1,354.00	49.0076	68,786.13	66,356.26	0.0000	4.3300	75.0000	0.0000	(8.2734)	(1.3824)	0.0000	1	(9.6559)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	192.00	49.0076	9,684.83	9,409.46	0.0000	4.3300	75.0000	0.0000	(1.1649)	(0.1960)	0.0000	1	(1.3609)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	927.00	49.0076	46,852.99	45,430.03	0.0000	4.3300	75.0000	0.0000	(5.6354)	(0.9465)	0.0000	1	(6.5818)	01/02/2025
TCS.NS	12/23/2024	SDB3262868169	2,740.00	49.0076	138,486.73	134,280.77	0.0000	4.3300	75.0000	0.0000	(16.6569)	(2.7975)	0.0000	1	(19.4544)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	8,459.00	50.2340	432,436.18	424,929.47	0.0000	4.3300	75.0000	0.0000	(156.0374)	(26.5581)	0.0000	3	(182.5955)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	6,301.00	50.2340	323,609.83	316,524.48	0.0000	4.3300	75.0000	0.0000	(116.7692)	(19.7828)	0.0000	3	(136.5520)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	1,045.00	50.2340	54,557.70	52,494.54	0.0000	4.3300	75.0000	0.0000	(19.6862)	(3.2809)	0.0000	3	(22.9671)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	19.00	50.2340	1,000.63	954.45	0.0000	4.3300	75.0000	0.0000	(0.3611)	(0.0597)	0.0000	3	(0.4207)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	3,076.00	50.2340	160,664.24	154,519.81	0.0000	4.3300	75.0000	0.0000	(57.9730)	(9.6575)	0.0000	3	(67.6305)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	1,656.00	50.2340	85,304.42	83,187.52	0.0000	4.3300	75.0000	0.0000	(30.7807)	(5.1992)	0.0000	3	(35.9799)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	1,354.00	50.2340	68,786.13	68,016.85	0.0000	4.3300	75.0000	0.0000	(24.8203)	(4.2511)	0.0000	3	(29.0714)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	192.00	50.2340	9,684.83	9,644.93	0.0000	4.3300	75.0000	0.0000	(3.4946)	(0.6028)	0.0000	3	(4.0974)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	927.00	50.2340	46,852.99	46,566.93	0.0000	4.3300	75.0000	0.0000	(16.9061)	(2.9104)	0.0000	3	(19.8166)	01/02/2025
TCS.NS	12/20/2024	SDB3262868169	2,740.00	50.2340	138,486.73	137,641.18	0.0000	4.3300	75.0000	0.0000	(49.9706)	(8.6026)	0.0000	3	(58.5732)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	8,459.00	51.1964	432,436.18	433,069.92	0.0000	4.5800	75.0000	0.0000	(50.0155)	(9.0223)	0.0000	1	(64.0378)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	6,301.00	51.1964	323,609.83	322,588.20	0.0000	4.5800	75.0000	0.0000	(41.1704)	(6.7206)	0.0000	1	(47.8909)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	1,045.00	51.1964	54,557.70	53,500.19	0.0000	4.5800	75.0000	0.0000	(6.9410)	(1.1146)	0.0000	1	(8.0555)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	19.00	51.1964	1,000.63	972.73	0.0000	4.5800	75.0000	0.0000	(0.1273)	(0.0203)	0.0000	1	(0.1476)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	3,076.00	51.1964	160,664.24	157,479.97	0.0000	4.5800	75.0000	0.0000	(20.4401)	(3.2808)	0.0000	1	(23.7209)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	1,656.00	51.1964	85,304.42	84,781.16	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.7663)	0.0000	1	(12.6189)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	1,354.00	51.1964	68,786.13	69,319.86	0.0000	4.5800	75.0000	0.0000	(1.4442)	(0.2255)	0.0000	1	(10.1953)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	192.00	51.1964	9,684.83	9,829.70	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2048)	0.0000	1	(1.4369)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	927.00	51.1964	46,852.99	47,459.02	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9887)	0.0000	1	(6.9495)	01/02/2025
TCS.NS	12/19/2024	SDB3262868169	2,740.00	51.1964	138,486.73	140,278.00	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9225)	0.0000	1	(20.5410)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	6,301.00	50.9715	323,609.83	321,171.44	0.0000	4.5800	75.0000	0.0000	(41.1704)	(6.6911)	0.0000	1	(47.8614)	01/02/2025

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Fund: ALL
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Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TATA CONSULTANCY SERVICES LIMITED CMN (Cont.)																
TCS.NS	12/18/2024	SDB3262868169	1,045.00	50.9715	54,557.70	53,265.22	0.0000	4.5800	75.0000	0.0000	(6.9410)	(1.1097)	0.0000	1	(8.0506)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	19.00	50.9715	1,000.63	968.46	0.0000	4.5800	75.0000	0.0000	(0.1273)	(0.0202)	0.0000	1	(0.1475)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	3,076.00	50.9715	160,664.24	156,788.34	0.0000	4.5800	75.0000	0.0000	(20.4401)	(3.2664)	0.0000	1	(23.7065)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	1,656.00	50.9715	85,304.42	84,408.81	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.7585)	0.0000	1	(12.6111)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	1,354.00	50.9715	68,786.13	69,015.42	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4378)	0.0000	1	(10.1889)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	192.00	50.9715	9,684.83	9,786.53	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2039)	0.0000	1	(1.4360)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	927.00	50.9715	46,852.99	47,250.58	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9844)	0.0000	1	(6.9451)	01/02/2025
TCS.NS	12/18/2024	SDB3262868169	2,740.00	50.9715	138,486.73	139,661.92	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9096)	0.0000	1	(20.5282)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	1,045.00	52.0458	54,557.70	54,387.84	0.0000	4.5800	75.0000	0.0000	(6.9410)	(1.1331)	0.0000	1	(8.0740)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	19.00	52.0458	1,000.63	988.87	0.0000	4.5800	75.0000	0.0000	(0.1273)	(0.0206)	0.0000	1	(0.1479)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	3,076.00	52.0458	160,664.24	160,092.83	0.0000	4.5800	75.0000	0.0000	(20.4401)	(3.3353)	0.0000	1	(23.7753)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	1,656.00	52.0458	85,304.42	86,187.82	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.7956)	0.0000	1	(12.6482)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	1,354.00	52.0458	68,786.13	70,469.99	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4681)	0.0000	1	(10.2192)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	192.00	52.0458	9,684.83	9,992.79	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2082)	0.0000	1	(1.4403)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	927.00	52.0458	46,852.99	48,246.44	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0051)	0.0000	1	(6.9659)	01/02/2025
TCS.NS	12/17/2024	SDB3262868169	2,740.00	52.0458	138,486.73	142,605.45	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9709)	0.0000	1	(20.5895)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	19.00	52.7334	1,000.63	1,001.93	0.0000	4.5800	75.0000	0.0000	(0.1273)	(0.0209)	0.0000	1	(0.1482)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	3,076.00	52.7334	160,664.24	162,207.88	0.0000	4.5800	75.0000	0.0000	(20.4401)	(3.3793)	0.0000	1	(23.8194)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	1,656.00	52.7334	85,304.42	87,326.48	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.8193)	0.0000	1	(12.6719)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	1,354.00	52.7334	68,786.13	71,401.00	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4875)	0.0000	1	(10.2386)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	192.00	52.7334	9,684.83	10,124.81	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2109)	0.0000	1	(1.4431)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	927.00	52.7334	46,852.99	48,883.84	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0184)	0.0000	1	(6.9792)	01/02/2025
TCS.NS	12/16/2024	SDB3262868169	2,740.00	52.7334	138,486.73	144,489.46	0.0000	4.5800	75.0000	0.0000	(17.6186)	(3.0102)	0.0000	1	(20.6288)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	19.00	52.4933	1,000.63	997.37	0.0000	4.5800	75.0000	0.0000	(0.3819)	(0.0623)	0.0000	3	(0.4442)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	3,076.00	52.4933	160,664.24	161,469.43	0.0000	4.5800	75.0000	0.0000	(61.3202)	(10.0918)	0.0000	3	(71.4120)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	1,656.00	52.4933	85,304.42	86,928.93	0.0000	4.5800	75.0000	0.0000	(32.5579)	(5.4331)	0.0000	3	(37.9909)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	1,354.00	52.4933	68,786.13	71,075.95	0.0000	4.5800	75.0000	0.0000	(26.2534)	(4.4422)	0.0000	3	(30.6956)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	192.00	52.4933	9,684.83	10,078.72	0.0000	4.5800	75.0000	0.0000	(3.6964)	(0.6299)	0.0000	3	(4.3263)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	927.00	52.4933	46,852.99	48,661.30	0.0000	4.5800	75.0000	0.0000	(17.8822)	(3.0413)	0.0000	3	(20.9236)	01/02/2025
TCS.NS	12/13/2024	SDB3262868169	2,740.00	52.4933	138,486.73	143,831.68	0.0000	4.5800	75.0000	0.0000	(52.8558)	(8.9895)	0.0000	3	(61.8453)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	3,076.00	52.1773	160,664.24	160,497.28	0.0000	4.5800	75.0000	0.0000	(20.4401)	(3.3437)	0.0000	1	(23.7838)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	1,656.00	52.1773	85,304.42	86,405.56	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.8001)	0.0000	1	(12.6527)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	1,354.00	52.1773	68,786.13	70,648.02	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4718)	0.0000	1	(10.2230)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	192.00	52.1773	9,684.83	10,018.04	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2087)	0.0000	1	(1.4408)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	927.00	52.1773	46,852.99	48,368.33	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0077)	0.0000	1	(6.9684)	01/02/2025
TCS.NS	12/12/2024	SDB3262868169	2,740.00	52.1773	138,486.73	142,965.72	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9785)	0.0000	1	(20.5970)	01/02/2025
TCS.NS	12/11/2024	SDB3262868169	1,656.00	52.2398	85,304.42	86,509.17	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.8023)	0.0000	1	(12.6549)	01/02/2025
TCS.NS	12/11/2024	SDB3262868169	1,354.00	52.2398	68,786.13	70,732.74	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4736)	0.0000	1	(10.2247)	01/02/2025
TCS.NS	12/11/2024	SDB3262868169	192.00	52.2398	9,684.83	10,030.05	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2090)	0.0000	1	(1.4411)	01/02/2025
TCS.NS	12/11/2024	SDB3262868169	927.00	52.2398	46,852.99	48,426.33	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0089)	0.0000	1	(6.9696)	01/02/2025
TCS.NS	12/11/2024	SDB3262868169	2,740.00	52.2398	138,486.73	143,137.15	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9820)	0.0000	1	(20.6006)	01/02/2025
TCS.NS	12/10/2024	SDB3262868169	1,656.00	52.5470	85,304.42	87,017.84	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.8129)	0.0000	1	(12.6655)	01/02/2025
TCS.NS	12/10/2024	SDB3262868169	1,354.00	52.5470	68,786.13	71,148.64	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4823)	0.0000	1	(10.2334)	01/02/2025
TCS.NS	12/10/2024	SDB3262868169	192.00	52.5470	9,684.83	10,089.02	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2102)	0.0000	1	(1.4423)	01/02/2025
TCS.NS	12/10/2024	SDB3262868169	927.00	52.5470	46,852.99	48,711.07	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0148)	0.0000	1	(6.9756)	01/02/2025
TCS.NS	12/10/2024	SDB3262868169	2,740.00	52.5470	138,486.73	143,978.79	0.0000	4.5800	75.0000	0.0000	(17.6186)	(2.9996)	0.0000	1	(20.6181)	01/02/2025
TCS.NS	12/09/2024	SDB3262868169	1,656.00	52.5392	85,304.42	87,004.93	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.8126)	0.0000	1	(12.6652)	01/02/2025
TCS.NS	12/09/2024	SDB3262868169	1,354.00	52.5392	68,786.13	71,138.09	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4820)	0.0000	1	(10.2332)	01/02/2025
TCS.NS	12/09/2024	SDB3262868169	192.00	52.5392	9,684.83	10,087.53	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2102)	0.0000	1	(1.4423)	01/02/2025
TCS.NS	12/09/2024	SDB3262868169	927.00	52.5392	46,852.99	48,703.85	0.0000	4.5800	75.0000	0.0000	(5.9607)	(1.0147)	0.0000	1	(6.9754)	01/02/2025

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TATA CONSULTANCY SERVICES LIMITED CMN (Cont.)																
TCS.NS	12/09/2024	SDB3262868169	4,162.00	52.5392	210,358.32	218,668.18	0.0000	4.5800	75.0000	0.0000	(26.7623)	(4.5556)	0.0000	1	(31.3178)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	1,656.00	52.6856	85,304.42	87,247.34	0.0000	4.5800	75.0000	0.0000	(32.5579)	(5.4530)	0.0000	3	(38.0108)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	1,354.00	52.6856	68,786.13	71,336.29	0.0000	4.5800	75.0000	0.0000	(26.2534)	(4.4585)	0.0000	3	(30.7119)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	192.00	52.6856	9,684.83	10,115.63	0.0000	4.5800	75.0000	0.0000	(3.6964)	(0.6322)	0.0000	3	(4.3286)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	927.00	52.6856	46,852.99	48,839.54	0.0000	4.5800	75.0000	0.0000	(17.8822)	(3.0525)	0.0000	3	(20.9347)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	7,518.00	52.6856	379,979.30	396,090.27	0.0000	4.5800	75.0000	0.0000	(145.0254)	(24.7556)	0.0000	3	(169.7811)	01/02/2025
TCS.NS	12/06/2024	SDB3262868169	3,545.00	52.6856	179,173.53	186,770.42	0.0000	4.5800	75.0000	0.0000	(68.3846)	(11.6732)	0.0000	3	(80.0577)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	1,656.00	51.4151	85,304.42	85,143.48	0.0000	4.5800	75.0000	0.0000	(10.8526)	(1.7738)	0.0000	1	(12.6264)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	1,354.00	51.4151	68,786.13	69,616.10	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4503)	0.0000	1	(10.2015)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	192.00	51.4151	9,684.83	9,871.71	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2057)	0.0000	1	(1.4378)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	927.00	51.4151	46,852.99	47,661.84	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9930)	0.0000	1	(6.9537)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	7,518.00	51.4151	379,979.30	386,539.05	0.0000	4.5800	75.0000	0.0000	(48.3418)	(8.0529)	0.0000	1	(56.3947)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	4,202.00	51.4151	212,380.02	216,046.44	0.0000	4.5800	75.0000	0.0000	(27.0195)	(4.5010)	0.0000	1	(31.5204)	01/02/2025
TCS.NS	12/05/2024	SDB3262868169	548.00	51.4151	27,697.35	28,175.50	0.0000	4.5800	75.0000	0.0000	(3.5237)	(0.5870)	0.0000	1	(4.1107)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	1,354.00	50.7681	68,786.13	68,740.03	0.0000	4.5800	75.0000	0.0000	(8.7511)	(1.4321)	0.0000	1	(10.1832)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	192.00	50.7681	9,684.83	9,747.48	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2031)	0.0000	1	(1.4352)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	927.00	50.7681	46,852.99	47,062.04	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9805)	0.0000	1	(6.9412)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	7,518.00	50.7681	379,979.30	381,674.68	0.0000	4.5800	75.0000	0.0000	(48.3418)	(7.9516)	0.0000	1	(56.2934)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	4,202.00	50.7681	212,380.02	213,327.62	0.0000	4.5800	75.0000	0.0000	(27.0195)	(4.4443)	0.0000	1	(31.4638)	01/02/2025
TCS.NS	12/04/2024	SDB3262868169	548.00	50.7681	27,697.35	27,820.93	0.0000	4.5800	75.0000	0.0000	(3.5237)	(0.5796)	0.0000	1	(4.1033)	01/02/2025
TCS.NS	12/03/2024	SDB3262868169	192.00	50.5066	9,684.83	9,697.28	0.0000	4.5800	75.0000	0.0000	(1.2321)	(0.2020)	0.0000	1	(1.4342)	01/02/2025
TCS.NS	12/03/2024	SDB3262868169	927.00	50.5066	46,852.99	46,819.66	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9754)	0.0000	1	(6.9362)	01/02/2025
TCS.NS	12/03/2024	SDB3262868169	7,518.00	50.5066	379,979.30	379,708.94	0.0000	4.5800	75.0000	0.0000	(48.3418)	(7.9106)	0.0000	1	(56.2524)	01/02/2025
TCS.NS	12/03/2024	SDB3262868169	4,202.00	50.5066	212,380.02	212,228.91	0.0000	4.5800	75.0000	0.0000	(27.0195)	(4.4214)	0.0000	1	(31.4409)	01/02/2025
TCS.NS	12/03/2024	SDB3262868169	548.00	50.5066	27,697.35	27,677.64	0.0000	4.5800	75.0000	0.0000	(3.5237)	(0.5766)	0.0000	1	(4.1003)	01/02/2025
TCS.NS	12/02/2024	SDB3262868169	927.00	50.5426	46,852.99	46,852.99	0.0000	4.5800	75.0000	0.0000	(5.9607)	(0.9761)	0.0000	1	(6.9368)	01/02/2025
TCS.NS	12/02/2024	SDB3262868169	7,518.00	50.5426	379,979.30	379,979.30	0.0000	4.5800	75.0000	0.0000	(48.3418)	(7.9162)	0.0000	1	(56.2580)	01/02/2025
TCS.NS	12/02/2024	SDB3262868169	4,202.00	50.5426	212,380.02	212,380.02	0.0000	4.5800	75.0000	0.0000	(27.0195)	(4.4246)	0.0000	1	(31.4440)	01/02/2025
TCS.NS	12/02/2024	SDB3262868169	548.00	50.5426	27,697.35	27,697.35	0.0000	4.5800	75.0000	0.0000	(3.5237)	(0.5770)	0.0000	1	(4.1007)	01/02/2025
TOTAL TATA CONSULTANCY SERVICES LIMITED CMN											(4,008.5405)	(668.0901)	0.0000	(4,676.6307)		

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Advisor: ENGINEERS GATE - GQAS
Fund: ALL
Business Date: Jan 2, 2025
Run Date: Jan 2, 2025 10:11 PM EST

Equity Synthetic Interest Settlement AR=302314.6

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Underlyer RIC	Date	Contract ID	SD Quantity	Current / Spread Price	Initial / Reset Notional	Current Market Value	MTM	Benchmark Rate (%)	Spread (bps)	MTM Spread (bps)	Benchmark Rate Financing	Spread Financing	MTM Financing	Funding Days	Total Financing	Payment Date
066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TATA ELXSI LTD CMN																
TTEX.NS	12/04/2024	SDB3262742319	13.00	83.7557	1,026.27	1,088.82	0.0000	4.5800	75.0000	0.0000	(0.1306)	(0.0227)	0.0000	1	(0.1532)	01/02/2025
TTEX.NS	12/04/2024	SDB3262742319	14.00	83.7557	1,105.21	1,172.58	0.0000	4.5800	75.0000	0.0000	(0.1406)	(0.0244)	0.0000	1	(0.1650)	01/02/2025
TTEX.NS	12/04/2024	SDB3262742319	33.00	83.7557	2,605.14	2,763.94	0.0000	4.5800	75.0000	0.0000	(0.3314)	(0.0576)	0.0000	1	(0.3890)	01/02/2025
TTEX.NS	12/04/2024	SDB3262742319	309.00	83.7557	24,393.63	25,880.52	0.0000	4.5800	75.0000	0.0000	(3.1034)	(0.5392)	0.0000	1	(3.6426)	01/02/2025
TTEX.NS	12/03/2024	SDB3262742319	13.00	79.2790	1,026.27	1,030.63	0.0000	4.5800	75.0000	0.0000	(0.1306)	(0.0215)	0.0000	1	(0.1520)	01/02/2025
TTEX.NS	12/03/2024	SDB3262742319	14.00	79.2790	1,105.21	1,109.91	0.0000	4.5800	75.0000	0.0000	(0.1406)	(0.0231)	0.0000	1	(0.1637)	01/02/2025
TTEX.NS	12/03/2024	SDB3262742319	131.00	79.2790	10,341.64	10,385.55	0.0000	4.5800	75.0000	0.0000	(1.3157)	(0.2164)	0.0000	1	(1.5321)	01/02/2025
TTEX.NS	12/03/2024	SDB3262742319	309.00	79.2790	24,393.63	24,497.21	0.0000	4.5800	75.0000	0.0000	(3.1034)	(0.5104)	0.0000	1	(3.6138)	01/02/2025
TTEX.NS	12/02/2024	SDB3262742319	13.00	78.9438	1,026.27	1,026.27	0.0000	4.5800	75.0000	0.0000	(0.1306)	(0.0214)	0.0000	1	(0.1519)	01/02/2025
TTEX.NS	12/02/2024	SDB3262742319	14.00	78.9438	1,105.21	1,105.21	0.0000	4.5800	75.0000	0.0000	(0.1406)	(0.0230)	0.0000	1	(0.1636)	01/02/2025
TTEX.NS	12/02/2024	SDB3262742319	131.00	78.9438	10,341.64	10,341.64	0.0000	4.5800	75.0000	0.0000	(1.3157)	(0.2155)	0.0000	1	(1.5311)	01/02/2025
TTEX.NS	12/02/2024	SDB3262742319	309.00	78.9438	24,393.63	24,393.63	0.0000	4.5800	75.0000	0.0000	(3.1034)	(0.5082)	0.0000	1	(3.6116)	01/02/2025
TOTAL TATA ELXSI LTD CMN											(13.0866)	(2.1832)	0.0000	(15.2698)		

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
TECH MAHINDRA LIMITED CMN																
TEMLNS	12/05/2024	SDB3263531097	392.00	20.7767	8,043.81	8,144.47	0.0000	4.5800	75.0000	0.0000	(1.0234)	(0.1697)	0.0000	1	(1.1930)	01/02/2025
TEMLNS	12/04/2024	SDB3263531097	392.00	20.6423	8,043.81	8,091.80	0.0000	4.5800	75.0000	0.0000	(1.0234)	(0.1686)	0.0000	1	(1.1919)	01/02/2025
TEMLNS	12/03/2024	SDB3263531097	392.00	20.5199	8,043.81	8,043.81	0.0000	4.5800	75.0000	0.0000	(1.0234)	(0.1676)	0.0000	1	(1.1909)	01/02/2025
TOTAL TECH MAHINDRA LIMITED CMN											(3.0701)	(0.5058)	0.0000	(3.5759)		

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Equity Synthetic Interest Settlement AR=302314.6

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066831553 (Cont.)																
USD (Cont.)																
Long (Cont.)																
VEDANTA LIMITED CMN																
VDAN.NS	01/01/2025	SDB3264922950	3,496.00	5.1907	18,273.83	18,146.64	0.0000	4.3300	75.0000	0.0000	(2.1979)	(0.3781)	0.0000	1	(2.5760)	01/02/2025
VDAN.NS	12/31/2024	SDB3264922950	3,496.00	5.2271	18,273.83	18,273.83	0.0000	4.3300	75.0000	0.0000	(2.1979)	(0.3807)	0.0000	1	(2.5786)	01/02/2025
TOTAL VEDANTA LIMITED CMN											(4.3959)	(0.7588)	0.0000	(5.1546)		
TOTAL Long											(9,683.4643)	(1,623.3484)	0.0000	(11,306.8127)		

Interest Settlement Summary

Settlement CCY	Payment Date	Benchmark Financing	Spread Financing	MTM Financing	Total Financing
066831553					
USD	01/02/2025	(9,683.4643)	(1,623.3484)	0.0000	(11,306.8127)

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