

Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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## CFD Daily Activity NEW

| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>ADVANTEST CORP CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272450   |                          | NEW                     | 08 Jan 2025                                    |          | 6857.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          |                         | 11 Jan 2035                                    |          | 0 JP3122400009                    | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272450   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 6857.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 9,930.000000                              | (11,916,000.00)                                 | 9,929.354550                                       | 0.65  | 1.000000   |
|   | Open                     | AMEND                   | 11 Jan 2035                                    | (1,200)  | JP3122400009                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 9,929.354550                              | (11,915,225.46)                                 | (11,915,225.46)                                    | (774.54)  | 0.00   |
| <b>AGL ENERGY LIMITED CMN ORDINARY FULLY PAID</b>                                       |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260962041   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | AGL.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 11.220881                                 | (35,659.96)                                     | 11.219759  | 1.00  | 1.000000   |
|   | Open                     | NEW                     | 12 Oct 2034                                    | (3,178)  | AU000000AGL7                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 11.219759                                 | (35,656.39)                                     | (35,656.39)  | (3.57)  | 0.00   |
| <b>AIRPORTS OF THAILAND PUBLIC COMPANY LIMITED NVDR AIRPORTS OF THAI/LCL SH VTG FPD</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
| SDB3260121431   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | AOT_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 59.238999                                 | (3,228,525.45)                                  | 1.711389   | 4.00  | 1.000000   |
|   | Open                     | NEW                     | 22 Sep 2034                                    | (54,500) | TH0765010R16                      | THB                                   | 34.600000                                       | 100.00   | (80.6669)                                  | ACT/360                  | 1.711389                                  | (93,270.70)                                     | (93,270.70)  | (37.32)   | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260121431   |                          | Spread Change           | 08 Jan 2025                                    |          | AOT_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                     | 22 Sep 2034                                    | 0        | TH0765010R16                      | THB                                   |   | 100.00   | (80.2911)                                  | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>AJINOMOTO CO., INC. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264753534   | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | 2802.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 6,334.555556                              | 5,701,100.00                                    | 6,334.967302                                       | 0.65  | 1.000000   |
|   | Open                     | NEW                     | 27 Dec 2034                                    | 900      | JP3119600009                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 6,334.967302                              | 5,701,470.57                                    | 5,701,470.57                                       | (370.57)  | 0.00   |
| <b>ALIBABA HEALTH INFORMATION TECHNOLOGY LIMITED CMN</b>                                |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
| SDB3265057921   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 0241.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 3.210000                                  | (19,260.00)                                     | 3.206132   | 1.20  | 1.000000   |
|   | Open                     | NEW                     | 04 Jan 2035                                    | (6,000)  | BMG0171K1018                      | HKD                                   | 1.000000  | 100.00   | (150.0000)                                 | ACT/365                  | 3.206132                                  | (19,236.79)                                     | (19,236.79)  | (2.31)  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265057921   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 0241.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 3.225000                                  | (12,900.00)                                     | 3.224613   | 1.20  | 1.000000   |
|   | Open                     | NEW                     | 04 Jan 2035                                    | (4,000)  | BMG0171K1018                      | HKD                                   | 1.000000  | 100.00   | (150.0000)                                 | ACT/365                  | 3.224613                                  | (12,898.45)                                     | (12,898.45)  | (1.55)  | 0.00   |
| <b>ANDON HEALTH CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                              |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260123442   | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 002432.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.708198                                 | 51,620.66                                       | 5.568984   | 0.00  | 1.000000   |
|   | Close                    | NEW                     | 25 Sep 2034                                    | 1,300    | CNE100000Q84                      | CNY                                   | 7.346800  | 100.00   | (1,245.3125)                               | ACT/360                  | 5.404829                                  | 7,026.28  | 7,239.68   | 0.00  | 0.00   |
| <b>ANHUI ANFU BATTERY TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263426667   |                          | Spread Change           | 08 Jan 2025                                    |          | 603031.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                     | 04 Dec 2034                                    | 0        | CNE1000030R1                      | CNY                                   |   | 100.00   | (1,725.7352)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260427129   | Sell                     | Partial Termination     | 13 Jan 2025                                    |          | 300866.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 102.835998                                | (51,418.00)                                     | 13.333880  | 2.00  | 1.000000   |
|   | Close                    | NEW                     | 10 Oct 2034                                    | (500)    | CNE1000047B9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 13.986411                                 | (6,993.21)                                      | (6,666.94)   | (1.40)  | 0.00   |

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>ANKER INNOVATIONS TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260427129   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300866.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 101.444163                                | (121,733.00)                                    | 13.333880  | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 10 Oct 2034                                    | (1,200)  | CNE1000047B9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 13.801725                                 | (16,562.07)                                     | (16,000.66)  | (3.31)  | 0.00   |
| <b>ANSELL LIMITED CMN ORDINARY FULLY PAID</b>                                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260427214   | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | ANN.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 33.875102                                 | (44,952.26)                                     | 33.871714  | 1.00  | 1.000000   |
|   | Open                     | NEW                 | 28 Sep 2034                                    | (1,327)  | AU000000ANN9                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 33.871714                                 | (44,947.76)                                     | (44,947.76)  | (4.50)  | 0.00   |
| <b>ANZ GROUP HOLDINGS LTD CMN ORDINARY FULLY PAID</b>                               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263242780   | Sell                     | Full Termination    | 10 Jan 2025                                    |          | ANZ.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 29.263259                                 | (644,874.44)                                    | 28.540000  | 1.00  | 1.000000   |
|   | Close                    | NEW                 | 29 Nov 2034                                    | (22,037) | AU000000ANZ3                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 29.260333                                 | (644,809.96)                                    | (628,935.98)                                       | (64.49)   | 0.00   |
| <b>APPEN LIMITED CMN ORDINARY FULLY PAID</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264983893   | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | APX.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 3.011594                                  | (623.40)  | 3.011293   | 1.00  | 1.000000   |
|   | Open                     | NEW                 | 04 Jan 2035                                    | (207)    | AU000000APX3                      | AUD                                   | 1.000000  | 100.00   | (550.0000)                                 | ACT/365                  | 3.011293                                  | (623.34)  | (623.34)   | (0.06)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264983893   |                          | Spread Change       | 08 Jan 2025                                    |          | APX.AX                            | AUD                                   | AUD   |          | 4.340000                                   | AUD-OIS-RBA              | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 04 Jan 2035                                    | 0        | AU000000APX3                      | AUD                                   |   | 100.00   | (538.3506)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>APPIER GROUP CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264390161   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 4180.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,436.000000                              | 1,148,800.00                                    | 1,460.000000                                       | 0.65  | 1.000000   |
|   | Close                    | NEW                 | 20 Dec 2034                                    | 800      | JP3160960005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,436.093340                              | 1,148,874.67                                    | 1,168,000.00                                       | (74.67)   | 0.00   |
| <b>ARISTOCRAT LEISURE LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264983885   | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | ALL.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 71.384333                                 | (4,283.06)                                      | 71.377195  | 1.00  | 1.000000   |
|   | Open                     | NEW                 | 04 Jan 2035                                    | (60)     | AU000000ALL7                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 71.377195                                 | (4,282.63)                                      | (4,282.63)   | (0.43)  | 0.00   |
| <b>ASAHI KASEI CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3262867376   | Buy                      | Upside Trade        | 10 Jan 2025                                    |          | 3407.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,082.909091                              | 1,191,200.00                                    | 1,082.979480                                       | 0.65  | 1.000000   |
|   | Open                     | NEW                 | 22 Nov 2034                                    | 1,100    | JP3111200006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,082.979480                              | 1,191,277.43                                    | 1,191,277.43                                       | (77.43)   | 0.00   |
| <b>ASICS CORP CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264453044   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 7936.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,092.666667                              | 11,133,600.00                                   | 3,110,000000                                       | 0.65  | 1.000000   |
|   | Close                    | NEW                 | 20 Dec 2034                                    | 3,600    | JP3118000003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,092.867690                              | 11,134,323.68                                   | 11,196,000.00                                      | (723.68)  | 0.00   |
| <b>AVARY HOLDING (SHENZHEN) CO., LIMITED. CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260123452   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002938.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 37.451247                                 | (29,961.00)                                     | 4.981769   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (800)    | CNE100003GF5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.093630                                  | (4,074.90)                                      | (3,985.42)   | (0.82)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260123452   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002938.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 36.989166                                 | (22,193.50)                                     | 4.981769   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (600)    | CNE100003GF5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.032466                                  | (3,019.48)                                      | (2,989.06)   | (0.60)  | 0.00   |

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>BANDAI NAMCO HOLDINGS CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Full Termination    | 08 Jan 2025                                    |          | 7832.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,628.711111                              | 16,329,200.00                                   | 3,779.000000                                       | 0.00  | 1.000000   |
| SDB3264178790  | Close                    | NEW                 | 14 Dec 2034                                    | 4,500    | JP3778630008                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,628.946977                              | 16,330,261.40                                   | 17,005,500.00                                      | (1,061.40)  | 0.00   |
| <b>BANGCHAK CORPORATION PUBLIC COMPANY LIMITED NVDR CMN</b>                            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | BCP_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3260188346  |                          | NEW                 | 27 Sep 2034                                    | 0        | TH0420010R18                      | THB                                   |   | 100.00   | (968.2586)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BANGKOK DUSIT MED SVCS PCL NVDR CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | BDMS_n.BK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 24.114041                                 | 7,844,297.54                                    | 0.721968   | 4.00  | 1.000000   |
| SDB3264650037  | Close                    | NEW                 | 27 Dec 2034                                    | 325,300  | TH0264010R10                      | THB                                   | 34.600000                                       | 100.00   | (50.0000)                                  | ACT/360                  | 0.697231                                  | 226,809.24                                      | 234,856.19   | (90.69)   | 0.00   |
| <b>BANK OF SHANGHAI CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 601229.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.823874                                  | 305,306.04                                      | 1.249539   | 2.00  | 1.000000   |
| SDB3263242822  | Close                    | NEW                 | 30 Nov 2034                                    | 34,600   | CNE100002FM5                      | CNY                                   | 7.346800  | 100.00   | (150.0000)                                 | ACT/360                  | 1.200990                                  | 41,554.25                                       | 43,234.05  | (8.31)  | 0.00   |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 601229.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.828713                                  | 1,730,427.75                                    | 1.249539   | 2.00  | 1.000000   |
| SDB3263242822  | Close                    | NEW                 | 30 Nov 2034                                    | 196,000  | CNE100002FM5                      | CNY                                   | 7.346800  | 100.00   | (150.0000)                                 | ACT/360                  | 1.202050                                  | 235,601.80                                      | 244,909.64   | (47.11)   | 0.00   |
| <b>BANPU PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b>                               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | BANPU_n.BK                        | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3263247203  |                          | NEW                 | 29 Nov 2034                                    | 0        | TH0148010R15                      | THB                                   |   | 100.00   | (1,108.5658)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BAODING TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 002552.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.486597                                 | 157,903.91                                      | 2.067285   | 0.00  | 1.000000   |
| SDB3264649802  | Close                    | NEW                 | 02 Jan 2035                                    | 10,900   | CNE1000010H4                      | CNY                                   | 7.346800  | 100.00   | (1,750.0000)                               | ACT/360                  | 1.971824                                  | 21,492.88                                       | 22,533.41  | 0.00  | 0.00   |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 002552.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649802  |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE1000010H4                      | CNY                                   |   | 100.00   | (2,055.5276)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BAYCURRENT CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 6532.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 5,295.666667                              | 9,532,200.00                                    | 5,296.010885                                       | 0.65  | 1.000000   |
| SDB3260427170  | Open                     | NEW                 | 28 Sep 2034                                    | 1,800    | JP3835250006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 5,296.010885                              | 9,532,819.59                                    | 9,532,819.59                                       | (619.59)  | 0.00   |
| <b>BEIJING BEI MO GAO KE FRICTION MATERIAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 002985.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3260427162  |                          | NEW                 | 10 Oct 2034                                    | 0        | CNE100003SS3                      | CNY                                   |   | 100.00   | (1,610.5367)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING CHANGJIU LOGISTICS CORP. CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 603569.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3265127492  |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100002GG5                      | CNY                                   |   | 100.00   | (2,250.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>BEIJING E-HUALU INFO TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300212.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.082002                                 | (10,541.00)                                     | 2.867299   | 2.00  | 1.000000   |
| SDB3263372435  | Open                     | NEW                 | 01 Dec 2034                                    | (500)    | CNE1000012M0                      | CNY                                   | 7.346800  | 100.00   | (1,875.5644)                               | ACT/360                  | 2.867299                                  | (1,433.65)                                      | (1,433.65)   | (0.29)  | 0.00   |
| <b>BEIJING ENLIGHT MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300251.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264921700  |                          | NEW                 | 05 Jan 2035                                    | 0        | CNE100001617                      | CNY                                   |   | 100.00   | (1,738.5688)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING GEOENVIRON ENGINEERING &amp; TECHNOLOGY, INC. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 603588.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 4.893498                                  | 414,968.63                                      | 0.715583   | 0.00  | 1.000000   |
| SDB3260123352  | Close                    | NEW                 | 25 Sep 2034                                    | 84,800   | CNE100001V11                      | CNY                                   | 7.346800  | 100.00   | (1,319.4981)                               | ACT/360                  | 0.666072                                  | 56,482.91                                       | 60,681.44  | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 603588.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123352  |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100001V11                      | CNY                                   |   | 100.00   | (1,532.8938)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING GLOBAL SAFETY TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 300523.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 17.782099                                 | 287,536.54                                      | 2.702555   | 0.00  | 1.000000   |
| SDB3263530575  | Close                    | NEW                 | 07 Dec 2034                                    | 16,170   | CNE100002813                      | CNY                                   | 7.346800  | 100.00   | (881.0876)                                 | ACT/360                  | 2.420387                                  | 39,137.66                                       | 43,700.31  | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300523.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263530575  |                          | NEW                 | 07 Dec 2034                                    | 0        | CNE100002813                      | CNY                                   |   | 100.00   | (890.6705)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING HUALUBAINA FILM &amp; TV COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300291.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265127500  |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100001BX3                      | CNY                                   |   | 100.00   | (1,500.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING SINNET TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300383.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.397497                                 | (2,679.50)                                      | 1.992434   | 2.00  | 1.000000   |
| SDB3260123353  | Close                    | NEW                 | 25 Sep 2034                                    | (200)    | CNE100001S16                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.822762                                  | (364.55)  | (398.49)   | (0.07)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300383.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.663330                                 | (4,099.00)                                      | 1.992434   | 2.00  | 1.000000   |
| SDB3260123353  | Close                    | NEW                 | 25 Sep 2034                                    | (300)    | CNE100001S16                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.858308                                  | (557.49)  | (597.73)   | (0.11)  | 0.00   |
| <b>BEIJING SINOHYTEC CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 688339.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265127496  |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100005VT0                      | CNY                                   |   | 100.00   | (2,250.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BEIJING URBAN-RURAL COMMERCIAL GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600861.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123499  |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE000000GS5                      | CNY                                   |   | 100.00   | (2,121.1298)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>BEIJING WANTAI BIOLOGICAL PHARMACY ENTERPRISECO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260123644   |                          | Spread Change       | 08 Jan 2025                                    |          | 603392.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100004090                      | CNY                                   |   | 100.00   | (2,072.2677)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BELLEVUE GOLD LTD CMN ORDINARY FULLY PAID</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Partial Termination | 08 Jan 2025                                    |          | BGL.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 1.037327                                  | 524.89  | 1.125000   | 1.00  | 1.000000   |
| SDB3260964901   | Close                    | NEW                 | 10 Jan 2025                                    |          |                                   | AUD                                   |   |          |  |                          | 1.037431                                  | 524.94  | 569.25   | (0.05)  | 0.00   |
|   |                          |                     | 12 Oct 2034                                    | 506      | AU0000019374                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  |   |   |  |   |  |
| <b>BESTORE CO LTD CMN CLASS A SERIES NORTHBOUND</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265127409   |                          | Spread Change       | 08 Jan 2025                                    |          | 603719.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100003R72                      | CNY                                   |   | 100.00   | (2,250.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BHARAT PETROLEUM CORP LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 12.50   |  |
| SDB3265346296   | Buy                      | New Trade           | 09 Jan 2025                                    |          | BPCL.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 285.105546                                | 3,696,963.61                                    | 3.325678   | 4.00  | 1.000000   |
|   | Open                     | NEW                 | 09 Jan 2035                                    | 12,967   | INE029A01011                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 3.325678                                  | 43,124.07                                       | 43,124.07  | (17.22)   | 0.00   |
| <b>BHP GROUP LIMITED CMN ORDINARY FULLY PAID</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265201687   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | BHP.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 39.214656                                 | 160,113.44                                      | 39.218577  | 1.00  | 1.000000   |
|   | Open                     | NEW                 | 10 Jan 2035                                    | 4,083    | AU000000BHP4                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 39.218577                                 | 160,129.45                                      | 160,129.45   | (16.01)   | 0.00   |
| <b>BIO-THERA SOLUTIONS LTD CMN CLASS A SERIES NORTHBOUND</b>                                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260123369   |                          | Spread Change       | 08 Jan 2025                                    |          | 688177.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100003R98                      | CNY                                   |   | 100.00   | (1,182.8331)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BREVILLE GROUP LIMITED CMN ORDINARY FULLY PAID</b>                                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260644174   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | BRG.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 36.165992                                 | (8,571.34)                                      | 36.162375  | 1.00  | 1.000000   |
|   | Open                     | NEW                 | 06 Oct 2034                                    | (237)    | AU000000BRG2                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 36.162375                                 | (8,570.48)                                      | (8,570.48)   | (0.86)  | 0.00   |
| <b>BROADEX TECHNOLOGIES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265127490   | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 300548.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 47.659999                                 | 61,958.00                                       | 6.026547   | 0.00  | 1.000000   |
|   | Close                    | NEW                 | 08 Jan 2035                                    | 1,300    | CNE100002D38                      | CNY                                   | 7.346800  | 100.00   | (2,021.8750)                               | ACT/360                  | 6.487178                                  | 8,433.33  | 7,834.51   | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265127490   |                          | Spread Change       | 08 Jan 2025                                    |          | 300548.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100002D38                      | CNY                                   |   | 100.00   | (2,250.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BTG HOTELS (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260123558   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 600258.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.391749                                 | (107,133.99)                                    | 2.003359   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (8,000)  | CNE0000012Q3                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.821980                                  | (14,575.84)                                     | (16,026.87)  | (2.92)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260123558   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 600258.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.430159                                 | (334,410.96)                                    | 2.003359   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (24,900) | CNE0000012Q3                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.826595                                  | (45,482.22)                                     | (49,883.64)  | (9.10)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>BTS GROUP HOLDINGS PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | BTS_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3264390770   |                          | NEW                 | 20 Dec 2034                                    | 0        | TH0221010R10                      | THB                                   |   | 100.00   | (1,298.8356)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>BUMRUNGRAD HOSPITAL PUBLIC COMPANY LIMITED NVDR CMN</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Partial Termination | 08 Jan 2025                                    |          | BH_n.BK                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 193.423083                                | 502,900.02                                      | 5.878886   | 4.00  | 1.000000   |
| SDB3264716756   | Close                    | NEW                 | 27 Dec 2034                                    | 2,600    | TH0168010R13                      | THB                                   | 34.600000                                       | 100.00   | (421.2962)                                 | ACT/360                  | 5.592616                                  | 14,540.80                                       | 15,285.10  | (5.81)  | 0.00   |
| <b>BYD COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 002594.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 269.179997                                | (26,918.00)                                     | 38.600516  | 2.00  | 1.000000   |
| SDB3264857831   | Close                    | NEW                 | 02 Jan 2035                                    | (100)    | CNE100001526                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 36.622593                                 | (3,662.26)                                      | (3,860.05)   | (0.73)  | 0.00   |
| <b>C'CORE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688262.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3262867370   |                          | NEW                 | 24 Nov 2034                                    | 0        | CNE1000055F3                      | CNY                                   |   | 100.00   | (1,957.1428)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CAL-COMP ELEC (THAILAND) PCL NVDR CMN</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | CCET_n.BK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3264922958   |                          | NEW                 | 05 Jan 2035                                    | 2        | TH0639010R13                      | THB                                   |   | 100.00   | (2,355.4435)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CAMBRICON TECHNOLOGIES CORP LTD CMN CLASS A SERIES NORTHBOUND</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688256.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3260497774   |                          | NEW                 | 11 Oct 2034                                    | 0        | CNE1000041R8                      | CNY                                   |   | 100.00   | (1,299.9782)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CANNY ELEVATOR CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 002367.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.431163                                  | 38,586.98                                       | 0.875618   | 2.00  | 1.000000   |
| SDB3262322896   | Open                     | NEW                 | 10 Nov 2034                                    | 6,000    | CNE100000M39                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.875618                                  | 5,253.71  | 5,253.71   | (1.05)  | 0.00   |
|   | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 002367.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.474361                                  | 50,500.02                                       | 0.881205   | 2.00  | 1.000000   |
| SDB3262322896   | Open                     | NEW                 | 10 Nov 2034                                    | 7,800    | CNE100000M39                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.881205                                  | 6,873.40  | 6,873.40   | (1.37)  | 0.00   |
| <b>CAPCOM CO., LTD. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 9697.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,354.687500                              | 5,367,500.00                                    | 3,474.000000                                       | 0.65  | 1.000000   |
| SDB3261285267   | Close                    | NEW                 | 19 Oct 2034                                    | 1,600    | JP3218900003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,354.905555                              | 5,367,848.89                                    | 5,558,400.00                                       | (348.89)  | 0.00   |
| <b>CAR GROUP LTD CMN ORDINARY FULLY PAID</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | New Trade           | 08 Jan 2025                                    |          | CAR.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 38.211847                                 | (48,414.41)                                     | 38,208026  | 1.00  | 1.000000   |
| SDB3265345638   | Open                     | NEW                 | 10 Jan 2035                                    | (1,267)  | AU000000CAR3                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 38.208026                                 | (48,409.57)                                     | (48,409.57)  | (4.84)  | 0.00   |
| <b>CENTRAL PATTANA PUBLIC CO LTD NVDR CMN SRS# 18932673</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | CPN_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3264792849   |                          | NEW                 | 28 Dec 2034                                    | 0        | TH0481010R10                      | THB                                   |   | 100.00   | (251.7299)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>CHANGZHENG ENGINEERING CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upside Trade        | 13 Jan 2025                                    |          | 603698.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.757620                                 | (123,964.01)                                    | 2.007139   | 2.00  | 1.000000   |
| SDB3264857827   | Open                     | NEW                 | 02 Jan 2035                                    | (8,400)  | CNE100001VQ5                      | CNY                                   | 7.346800  | 100.00   | (1,881.7597)                               | ACT/360                  | 2.007139                                  | (16,859.97)                                     | (16,859.97)  | (3.37)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upside Trade        | 13 Jan 2025                                    |          | 603698.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.748785                                 | (163,711.51)                                    | 2.006608   | 2.00  | 1.000000   |
| SDB3264857827   | Open                     | NEW                 | 02 Jan 2035                                    | (11,100) | CNE100001VQ5                      | CNY                                   | 7.346800  | 100.00   | (1,881.7597)                               | ACT/360                  | 2.006608                                  | (22,273.35)                                     | (22,273.35)  | (4.46)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603698.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264857827   | Open                     | NEW                 | 02 Jan 2035                                    | 0        | CNE100001VQ5                      | CNY                                   |   | 100.00   | (1,876.9064)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHENGDU GAS GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 603053.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.456553                                  | 27,424.00                                       | 1.287532   | 2.00  | 1.000000   |
| SDB3262800199   | Open                     | NEW                 | 20 Nov 2034                                    | 2,900    | CNE100003Y73                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.287532                                  | 3,733.84  | 3,733.84   | (0.75)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 603053.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.494003                                  | 4,747.00  | 1.292199   | 2.00  | 1.000000   |
| SDB3262800199   | Open                     | NEW                 | 20 Nov 2034                                    | 500      | CNE100003Y73                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.292199                                  | 646.10  | 646.10   | (0.13)  | 0.00   |
| <b>CHENGXIN LITHIUM GROUP CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upside Trade        | 13 Jan 2025                                    |          | 002240.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.136152                                 | (34,154.00)                                     | 1.786608   | 2.00  | 1.000000   |
| SDB3264649818   | Open                     | NEW                 | 02 Jan 2035                                    | (2,600)  | CNE100000BN6                      | CNY                                   | 7.346800  | 100.00   | (1,913.5196)                               | ACT/360                  | 1.786608                                  | (4,645.18)                                      | (4,645.18)   | (0.93)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upside Trade        | 13 Jan 2025                                    |          | 002240.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.966670                                 | (3,890.00)                                      | 1.764147   | 2.00  | 1.000000   |
| SDB3264649818   | Open                     | NEW                 | 02 Jan 2035                                    | (300)    | CNE100000BN6                      | CNY                                   | 7.346800  | 100.00   | (1,913.5196)                               | ACT/360                  | 1.764147                                  | (529.24)  | (529.24)   | (0.11)  | 0.00   |
| <b>CHENZHOU CITY JINGUI SILVER INDUSTRY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 002716.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263985563   | Open                     | NEW                 | 14 Dec 2034                                    | 0        | CNE100001RP5                      | CNY                                   |   | 100.00   | (1,960.3488)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA CYTS TOURS HOLDING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600138.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263372431   | Open                     | NEW                 | 01 Dec 2034                                    | 0        | CNE000000V14                      | CNY                                   |   | 100.00   | (1,707.7519)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA KINGS RESOURCES GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 603505.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 22.764603                                 | 168,458.06                                      | 3.241974   | 0.00  | 1.000000   |
| SDB3264054683   | Close                    | NEW                 | 14 Dec 2034                                    | 7,400    | CNE100002XN6                      | CNY                                   | 7.346800  | 100.00   | (1,941.9554)                               | ACT/360                  | 3.098574                                  | 22,929.45                                       | 23,990.61  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603505.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264054683   | Open                     | NEW                 | 14 Dec 2034                                    | 0        | CNE100002XN6                      | CNY                                   |   | 100.00   | (1,941.3875)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA LIFE INSURANCE COMPANY L*TD CMN CLASS A SERIES NORTHBOUND</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.01  |  |
|   | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 601628.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.090000                                 | 7,818.00  | 5.321751   | 2.00  | 1.000000   |
| SDB3262681150   | Open                     | NEW                 | 16 Nov 2034                                    | 200      | CNE000001Q93                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.321751                                  | 1,064.35  | 1,064.35   | (0.21)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 601628.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 38.863650                                 | 143,795.51                                      | 5.289610   | 2.00  | 1.000000   |
| SDB3262681150   | Open                     | NEW                 | 16 Nov 2034                                    | 3,700    | CNE000001Q93                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.289610                                  | 19,571.56                                       | 19,571.56  | (3.91)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>CHINA LIFE INSURANCE COMPANY L'TD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601628.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 38.796906                                 | 376,329.99                                      | 5.282290   | 2.00  | 1.000000   |
| SDB3262681150   | Open                     | NEW                 | 16 Nov 2034                                    | 9,700    | CNE000001Q93                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.282290                                  | 51,238.21                                       | 51,238.21  | (10.24)   | 0.00   |
| <b>CHINA NORTHERN STEEL RARE-ERTH (GROUP) HI-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600111.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260962135   |                          | NEW                 | 13 Oct 2034                                    | 0        | CNE000000T18                      | CNY                                   |   | 100.00   | (1,390.5484)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA RAILWAY SIGNAL &amp; COMMUNICATION CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.01  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 688009.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.780001                                  | 2,387.14  | 0.786895   | 2.00  | 1.000000   |
| SDB3260122838   | Open                     | NEW                 | 25 Sep 2034                                    | 413      | CNE100003MP2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.786895                                  | 324.99  | 324.99   | (0.06)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 688009.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.742634                                  | 54,095.61                                       | 0.781612   | 2.00  | 1.000000   |
| SDB3260122838   | Open                     | NEW                 | 25 Sep 2034                                    | 9,420    | CNE100003MP2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.781612                                  | 7,362.79  | 7,362.79   | (1.47)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 688009.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.732725                                  | 165,486.57                                      | 0.780524   | 2.00  | 1.000000   |
| SDB3260122838   | Open                     | NEW                 | 25 Sep 2034                                    | 28,867   | CNE100003MP2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.780524                                  | 22,531.39                                       | 22,531.39  | (4.50)  | 0.00   |
| <b>CHINA RUYI HOLDINGS LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 0136.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123560   |                          | NEW                 | 22 Sep 2034                                    | 0        | BMG4404N1149                      | HKD                                   |   | 100.00   | (393.0887)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA SPORTS INDUSTRY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600158.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123493   |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE000000VF1                      | CNY                                   |   | 100.00   | (1,455.4987)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHINA WORLD TRADE CENTER COMPANY LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 600007.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 23.278949                                 | 44,230.00                                       | 3.168425   | 2.00  | 1.000000   |
| SDB3260962422   | Open                     | NEW                 | 13 Oct 2034                                    | 1,900    | CNE000000YH1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.168425                                  | 6,020.01  | 6,020.01   | (1.20)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 600007.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 23.374998                                 | 4,675.00  | 3.182561   | 2.00  | 1.000000   |
| SDB3260962422   | Open                     | NEW                 | 13 Oct 2034                                    | 200      | CNE000000YH1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.182561                                  | 636.51  | 636.51   | (0.13)  | 0.00   |
| <b>CHINESE ALL DIGITAL PUBLISHING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 300364.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265127498   |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE100001XD9                      | CNY                                   |   | 100.00   | (1,750.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>CHONGQING CHUANYI AUTOMATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 603100.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.304999                                 | (2,130.50)                                      | 2.942904   | 2.00  | 1.000000   |
| SDB3260122966   | Close                    | NEW                 | 25 Sep 2034                                    | (100)    | CNE100001VY9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.898597                                  | (289.86)  | (294.29)   | (0.06)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 603100.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.400001                                 | (4,280.00)                                      | 2.942904   | 2.00  | 1.000000   |
| SDB3260122966   | Close                    | NEW                 | 25 Sep 2034                                    | (200)    | CNE100001VY9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.910549                                  | (582.11)  | (588.58)   | (0.12)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>CHONGQING FULING ELECTRIC POWER INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
| SDB3260123128  | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 600452.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.559401                                  | 47,797.00                                       | 1.301535   | 2.00  | 1.000000   |
|  | Open                     | NEW                 | 25 Sep 2034                                    | 5,000    | CNE000001GT1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.301535                                  | 6,507.68  | 6,507.68   | (1.30)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
| SDB3260123128  | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 600452.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.506073                                  | 13,308.50                                       | 1.293842   | 2.00  | 1.000000   |
|  | Open                     | NEW                 | 25 Sep 2034                                    | 1,400    | CNE000001GT1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.293842                                  | 1,811.38  | 1,811.38   | (0.36)  | 0.00   |
| <b>CHONGQING FULING ZHACAI GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
| SDB3260588397  | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 002507.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.577499                                 | 2,715.50  | 1.847991   | 2.00  | 1.000000   |
|  | Open                     | NEW                 | 12 Oct 2034                                    | 200      | CNE100000WX1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.847991                                  | 369.60  | 369.60   | (0.07)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
| SDB3260588397  | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 002507.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.589997                                 | 1,359.00  | 1.850310   | 2.00  | 1.000000   |
|  | Open                     | NEW                 | 12 Oct 2034                                    | 100      | CNE100000WX1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.850310                                  | 185.03  | 185.03   | (0.04)  | 0.00   |
| <b>CHONGQING WANGBIAN ELECTRIC (GROUP) CORP., LTD. CMN CLASS A SERIES NORTHBOUND</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265345656  | Buy                      | New Trade           | 13 Jan 2025                                    |          | 603191.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.214403                                 | 109,679.54                                      | 1.798661   | 0.00  | 1.000000   |
|  | Open                     | NEW                 | 11 Jan 2035                                    | 8,300    | CNE100005QZ7                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.798661                                  | 14,928.89                                       | 14,928.89  | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3265345656  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 603191.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.350001                                 | (66,750.01)                                     | 1.798661   | 2.00  | 1.000000   |
|  | Close                    | NEW                 | 11 Jan 2035                                    | (5,000)  | CNE100005QZ7                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.816300                                  | (9,081.50)                                      | (8,993.31)   | (1.82)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345656  | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 603191.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.335362                                 | (44,006.69)                                     | 1.798661   | 2.00  | 1.000000   |
|  | Close                    | NEW                 | 11 Jan 2035                                    | (3,300)  | CNE100005QZ7                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.813702                                  | (5,985.22)                                      | (5,935.58)   | (1.20)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345691  | Sell                     | New Trade           | 13 Jan 2025                                    |          | 603191.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.335362                                 | (85,346.32)                                     | 1.813702   | 2.00  | 1.000000   |
|  | Open                     | NEW                 | 11 Jan 2035                                    | (6,400)  | CNE100005QZ7                      | CNY                                   | 7.346800  | 100.00   | (1,519.3299)                               | ACT/360                  | 1.813702                                  | (11,607.69)                                     | (11,607.69)  | (2.32)  | 0.00   |
| <b>CHUBU ELECTRIC POWER COMPANY CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264753532  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 9502.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,639.957143                              | 5,739,850.00                                    | 1,655.500000                                       | 0.65  | 1.000000   |
|  | Close                    | NEW                 | 27 Dec 2034                                    | 3,500    | JP3526600006                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,640.063740                              | 5,740,223.09                                    | 5,794,250.00                                       | (373.09)  | 0.00   |
| <b>CHUGAI PHARMACEUTICAL LTD CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272422  | Buy                      | Upside Trade        | 10 Jan 2025                                    |          | 4519.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 6,764.000000                              | 7,440,400.00                                    | 6,764.439660                                       | 0.65  | 1.000000   |
|  | Open                     | NEW                 | 11 Jan 2035                                    | 1,100    | JP3519400000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 6,764.439660                              | 7,440,883.63                                    | 7,440,883.63                                       | (483.63)  | 0.00   |
| <b>CIMC VEHICLES (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260123124  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 301039.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.756251                                  | (14,010.00)                                     | 1.235883   | 2.00  | 1.000000   |
|  | Close                    | NEW                 | 25 Sep 2034                                    | (1,600)  | CNE100004M35                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.190911                                  | (1,905.46)                                      | (1,977.41)   | (0.38)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260123124  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 301039.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.808332                                  | (2,642.50)                                      | 1.235883   | 2.00  | 1.000000   |
|  | Close                    | NEW                 | 25 Sep 2034                                    | (300)    | CNE100004M35                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.198395                                  | (359.52)  | (370.76)   | (0.07)  | 0.00   |
| <b>CITIC LTD CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
| SDB3260427206  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 0267.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 8.393932                                  | 747,059.95                                      | 9.210000   | 1.20  | 1.000000   |
|  | Close                    | NEW                 | 29 Sep 2034                                    | 89,000   | HK0267001375                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 8.404047                                  | 747,960.18                                      | 819,690.00   | (89.65)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>CITIC LTD CMN (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 0267.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 8.401539                                  | 109,220.01                                      | 9.210000   | 1.20  | 1.000000   |
| SDB3260427206   | Close                    | NEW                 | 29 Sep 2034                                    | 13,000   | HK0267001375                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 8.402547                                  | 109,233.11                                      | 119,730.00   | (13.11)   | 0.00   |
| <b>CMOC GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>                           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | New Trade           | 13 Jan 2025                                    |          | 603993.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.977692                                  | (54,426.00)                                     | 0.949332   | 2.00  | 1.000000   |
| SDB3265345633   | Open                     | NEW                 | 11 Jan 2035                                    | (7,800)  | CNE100001NR0                      | CNY                                   | 7.346800  | 100.00   | (750.0000)                                 | ACT/360                  | 0.949332                                  | (7,404.79)                                      | (7,404.79)   | (1.48)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603993.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.949475                                  | (451,715.88)                                    | 0.945177   | 2.00  | 1.000000   |
| SDB3265345633   | Open                     | NEW                 | 11 Jan 2035                                    | (65,000) | CNE100001NR0                      | CNY                                   | 7.346800  | 100.00   | (750.0000)                                 | ACT/360                  | 0.945177                                  | (61,436.50)                                     | (61,436.50)  | (12.30)   | 0.00   |
| <b>COCHLEAR LIMITED CMN ORDINARY FULLY PAID</b>                                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | COH.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 300.392815                                | (35,746.74)                                     | 300.362776   | 1.00  | 1.000000   |
| SDB3264649698   | Open                     | NEW                 | 29 Dec 2034                                    | (119)    | AU000000COH5                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 300.362776                                | (35,743.17)                                     | (35,743.17)  | (3.57)  | 0.00   |
| <b>COM7 PCL NVDR</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | COM7_n.BK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264390772   |                          | NEW                 | 20 Dec 2034                                    | 0        | TH6678010R15                      | THB                                   |   | 100.00   | (2,127.5262)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>COMMONWEALTH BANK OF AUSTRALIA CMN ORDINARY FULLY PAID</b>                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Full Termination    | 10 Jan 2025                                    |          | CBA.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 158.710262                                | 1,265,396.92                                    | 155.976532   | 1.00  | 1.000000   |
| SDB3265201728   | Close                    | NEW                 | 10 Jan 2035                                    | 7,973    | AU000000CBA7                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 158.726133                                | 1,265,523.46                                    | 1,243,600.89                                       | (126.54)  | 0.00   |
| <b>COMPUTER AGE MANAGEMENT SERVICES LTD CMN</b>                                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 12.50   |  |
|   | Buy                      | Upsize Trade        | 09 Jan 2025                                    |          | COMU.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 4,751.403522                              | 4,048,195.80                                    | 55.423819  | 4.00  | 1.000000   |
| SDB3265276896   | Open                     | NEW                 | 09 Jan 2035                                    | 852      | INE596101012                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 55.423819                                 | 47,221.09                                       | 47,221.09  | (18.86)   | 0.00   |
| <b>COMPUTERSHARE LIMITED CMN ORDINARY FULLY PAID</b>                              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Partial Termination | 10 Jan 2025                                    |          | CPJ.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 34.690476                                 | (1,457.00)                                      | 34.499999  | 1.00  | 1.000000   |
| SDB3265127414   | Close                    | NEW                 | 05 Jan 2035                                    | (42)     | AU000000CPU5                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 34.687007                                 | (1,456.85)                                      | (1,449.00)   | (0.15)  | 0.00   |
| <b>CONTEMPORARY AMPEREX TECHNOLOGY CO., LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 300750.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 246.445776                                | 3,327,017.98                                    | 35.200954  | 2.00  | 1.000000   |
| SDB3265127435   | Close                    | NEW                 | 08 Jan 2035                                    | 13,500   | CNE100003662                      | CNY                                   | 7.346800  | 100.00   | (10.0000)                                  | ACT/360                  | 33.554172                                 | 452,981.32                                      | 475,212.87   | (90.57)   | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.01  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 300750.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 244.730001                                | 171,311.00                                      | 34.811507  | 2.00  | 1.000000   |
| SDB3265127435   | Close                    | NEW                 | 08 Jan 2035                                    | 700      | CNE100003662                      | CNY                                   | 7.346800  | 100.00   | (10.0000)                                  | ACT/360                  | 33.317783                                 | 23,322.45                                       | 24,368.05  | (4.66)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 300750.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 245.669461                                | 1,444,045.09                                    | 34.885786  | 2.00  | 1.000000   |
| SDB3265127435   | Close                    | NEW                 | 08 Jan 2035                                    | 5,878    | CNE100003662                      | CNY                                   | 7.346800  | 100.00   | (10.0000)                                  | ACT/360                  | 33.437303                                 | 196,544.47                                      | 205,058.65   | (39.31)   | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | New Trade           | 13 Jan 2025                                    |          | 300750.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 245.669461                                | 6,736,747.96                                    | 33.437303  | 2.00  | 1.000000   |
| SDB3265345684   | Open                     | NEW                 | 11 Jan 2035                                    | 27,422   | CNE100003662                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 33.437303                                 | 916,917.72                                      | 916,917.72   | (183.39)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>CRRC CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601766.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.640224                                  | 168,084.93                                      | 1.039887   | 2.00  | 1.000000   |
| SDB3260588261   | Open                     | NEW                 | 12 Oct 2034                                    | 22,000   | CNE100000CP9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.039887                                  | 22,877.51                                       | 22,877.51  | (4.58)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601766.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.610144                                  | 157,529.98                                      | 1.036139   | 2.00  | 1.000000   |
| SDB3260588261   | Open                     | NEW                 | 12 Oct 2034                                    | 20,700   | CNE100000CP9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.036139                                  | 21,448.08                                       | 21,448.08  | (4.29)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.01  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601766.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.650004                                  | 1,530.00  | 1.041479   | 2.00  | 1.000000   |
| SDB3260588261   | Open                     | NEW                 | 12 Oct 2034                                    | 200      | CNE100000CP9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.041479                                  | 208.30  | 208.30   | (0.04)  | 0.00   |
| <b>CSSC SCIENCE &amp; TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 600072.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.399885                                 | 132,678.77                                      | 1.918691   | 0.00  | 1.000000   |
| SDB3261168661   | Close                    | NEW                 | 19 Oct 2034                                    | 10,700   | CNE000000QR6                      | CNY                                   | 7.346800  | 100.00   | (1,953.8097)                               | ACT/360                  | 1.687794                                  | 18,059.40                                       | 20,529.99  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600072.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.340000                                 | (1,234.00)                                      | 1.678887   | 2.00  | 1.000000   |
| SDB3261168661   | Open                     | NEW                 | 19 Oct 2034                                    | (100)    | CNE000000QR6                      | CNY                                   | 7.346800  | 100.00   | (1,953.8097)                               | ACT/360                  | 1.678887                                  | (167.89)  | (167.89)   | (0.03)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600072.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.426563                                 | (39,765.00)                                     | 1.690099   | 2.00  | 1.000000   |
| SDB3261168661   | Open                     | NEW                 | 19 Oct 2034                                    | (3,200)  | CNE000000QR6                      | CNY                                   | 7.346800  | 100.00   | (1,953.8097)                               | ACT/360                  | 1.690099                                  | (5,408.32)                                      | (5,408.32)   | (1.08)  | 0.00   |
| <b>CYBER AGENT LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 4751.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,078.142857                              | 754,700.00                                      | 1,096.000000                                       | 0.65  | 1.000000   |
| SDB3264390139   | Close                    | NEW                 | 20 Dec 2034                                    | 700      | JP3311400000                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,078.212936                              | 754,749.06                                      | 767,200.00   | (49.06)   | 0.00   |
| <b>CYBERTAN TECHNOLOGY INC. CMN</b>                                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 3062.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123576   |                          | NEW                 | 22 Sep 2034                                    | 0        | TW0003062006                      | TWD                                   |   | 100.00   | (720.8139)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DAIFUKU CO LTD CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | New Trade           | 10 Jan 2025                                    |          | 6383.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,229.000000                              | 2,260,300.00                                    | 3,229.209885                                       | 0.65  | 1.000000   |
| SDB3265345626   | Open                     | NEW                 | 11 Jan 2035                                    | 700      | JP3497400006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,229.209885                              | 2,260,446.92                                    | 2,260,446.92                                       | (146.92)  | 0.00   |
| <b>DAIKIN INDUSTRIES CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6367.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 18,901.190476                             | (39,692,500.00)                                 | 18,899.961899                                      | 0.65  | 1.000000   |
| SDB3264857830   | Open                     | NEW                 | 29 Dec 2034                                    | (2,100)  | JP3481800005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 18,899.961899                             | (39,689,919.99)                                 | (39,689,919.99)                                    | (2,580.01)  | 0.00   |
| <b>DAQIN RAILWAY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 601006.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.545628                                  | (10,473.00)                                     | 0.890251   | 2.00  | 1.000000   |
| SDB3263242792   | Open                     | NEW                 | 30 Nov 2034                                    | (1,600)  | CNE000001NG4                      | CNY                                   | 7.346800  | 100.00   | (1,325.0000)                               | ACT/360                  | 0.890251                                  | (1,424.40)                                      | (1,424.40)   | (0.29)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 601006.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.560522                                  | (337,210.83)                                    | 0.892575   | 2.00  | 1.000000   |
| SDB3263242792   | Open                     | NEW                 | 30 Nov 2034                                    | (51,400) | CNE000001NG4                      | CNY                                   | 7.346800  | 100.00   | (1,325.0000)                               | ACT/360                  | 0.892575                                  | (45,878.36)                                     | (45,878.36)  | (9.18)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>DE GREY MINING LTD CMN ORDINARY FULLY PAID</b>                            |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | NEW                     | 10 Jan 2025                                    |          | DEG.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 1.853832                                  | 1,190.16  | 1.765000   | 1.00  | 1.000000   |
| SDB3262936512  |                          |                         | 22 Nov 2034                                    | 642      | AU000000DEG6                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 1.854017                                  | 1,190.28  | 1,133.13   | (0.12)  | 0.00   |
| <b>DELTA ELECTRONICS (TH) PCL NVDR CMN</b>                                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Full Termination        | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
|  | Close                    | NEW                     | 10 Jan 2025                                    |          | DELTA_n.BK                        | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 153.621309                                | (10,953,199.33)                                 | 4.257711   | 4.00  | 1.000000   |
| SDB3265128020  |                          |                         | 05 Jan 2035                                    | (71,300) | TH0528010R18                      | THB                                   | 34.600000                                       | 90.00    | 40.0000                                    | ACT/360                  | 4.438053                                  | (316,433.18)                                    | (303,574.78)                                       | (126.63)  | 0.00   |
| <b>DENA CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | NEW                     | 10 Jan 2025                                    |          | 2432.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,856.636364                              | 6,284,600.00                                    | 3,135.000000                                       | 0.65  | 1.000000   |
| SDB3260427159  |                          |                         | 28 Sep 2034                                    | 2,200    | JP3548610009                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,856.822045                              | 6,285,008.50                                    | 6,897,000.00                                       | (408.50)  | 0.00   |
| <b>DENCARE (CHONGQING) ORAL CARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | NEW                     | 13 Jan 2025                                    |          | 001328.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 37.360601                                 | 339,981.47                                      | 4.376835   | 0.00  | 1.000000   |
| SDB3264649819  |                          |                         | 02 Jan 2035                                    | 9,100    | CNE100005Z96                      | CNY                                   | 7.346800  | 100.00   | (1,500.0000)                               | ACT/360                  | 5.085289                                  | 46,276.13                                       | 39,829.20  | 0.00  | 0.00   |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 001328.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649819  |                          |                         | 02 Jan 2035                                    | 0        | CNE100005Z96                      | CNY                                   |   | 100.00   | (1,529.6875)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DENKA COMPANY LIMITED CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | 4061.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264921697  |                          |                         | 09 Jan 2035                                    | 0        | JP3549600009                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DENTSU GROUP CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | 4324.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265272439  |                          |                         | 11 Jan 2035                                    | 0        | JP3551520004                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
|  | Buy                      | Full Termination        | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | AMEND                   | 10 Jan 2025                                    |          | 4324.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 3,655.500001                              | 2,193,300.00                                    | 3,709.258882                                       | 0.65  | 1.000000   |
| SDB3265272439  |                          |                         | 11 Jan 2035                                    | 600      | JP3551520004                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,655.737608                              | 2,193,442.56                                    | 2,225,555.33                                       | (142.56)  | 0.00   |
| <b>DIZAL JIANGSU PHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>     |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | 688192.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263116863  |                          |                         | 27 Nov 2034                                    | 0        | CNE100005W8                       | CNY                                   |   | 100.00   | (2,014.5212)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DOMINO'S PIZZA ENTERPRISES LIMITED CMN ORDINARY FULLY PAID</b>            |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | NEW                     | 10 Jan 2025                                    |          | DMP.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 29.566111                                 | 1,596.57  | 29.317456  | 1.00  | 1.000000   |
| SDB3265057956  |                          |                         | 04 Jan 2035                                    | 54       | AU000000DMP0                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 29.569068                                 | 1,596.73  | 1,583.14   | (0.16)  | 0.00   |
| <b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Open                     | NEW                     | 13 Jan 2025                                    |          | 002672.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 4.011839                                  | (15,244.99)                                     | 0.545638   | 2.00  | 1.000000   |
| SDB3262990900  |                          |                         | 24 Nov 2034                                    | (3,800)  | CNE100001D88                      | CNY                                   | 7.346800  | 100.00   | (1,520.0403)                               | ACT/360                  | 0.545638                                  | (2,073.42)                                      | (2,073.42)   | (0.42)  | 0.00   |
|  |                          | Spread Change           | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 002672.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 3.976430                                  | (2,783.50)                                      | 0.541003   | 2.00  | 1.000000   |
| SDB3262990900  |                          |                         | 24 Nov 2034                                    | (700)    | CNE100001D88                      | CNY                                   | 7.346800  | 100.00   | (1,520.0403)                               | ACT/360                  | 0.541003                                  | (378.70)  | (378.70)   | (0.08)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>DONGJIANG ENVIRONMENTAL COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 002672.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262990900  |                          | NEW                     | 24 Nov 2034                                    | 0        | CNE100001D88                      | CNY                                   |   | 100.00   | (1,493.9310)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DOSILICON CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                             |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 688110.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265127474  |                          | NEW                     | 08 Jan 2035                                    | 0        | CNE1000055X6                      | CNY                                   |   | 100.00   | (1,425.9651)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>DRONESHIELD LTD CMN ORDINARY FULLY PAID</b>                                       |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | DRO.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 0.804744                                  | (960.06)  | 0.804664   | 1.00  | 1.000000   |
| SDB3262115436  | Open                     | NEW                     | 08 Nov 2034                                    | (1,193)  | AU000000DRO2                      | AUD                                   | 1.000000  | 100.00   | (1,444.0421)                               | ACT/365                  | 0.804664                                  | (959.96)  | (959.96)   | (0.10)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | DRO.AX                            | AUD                                   | AUD   |          | 4.340000                                   | AUD-OIS-RBA              | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262115436  |                          | NEW                     | 08 Nov 2034                                    | 0        | AU000000DRO2                      | AUD                                   |   | 100.00   | (1,426.1034)                               | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>EAST MONEY INFORMATION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 300059.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 22.649729                                 | 83,804.00                                       | 3.082784   | 2.00  | 1.000000   |
| SDB3264178808  | Open                     | NEW                     | 15 Dec 2034                                    | 3,700    | CNE100000MD4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.082784                                  | 11,406.30                                       | 11,406.30  | (2.28)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 300059.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 22.468448                                 | 563,958.04                                      | 3.059132   | 2.00  | 1.000000   |
| SDB3264178808  | Open                     | NEW                     | 15 Dec 2034                                    | 25,100   | CNE100000MD4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.059132                                  | 76,784.21                                       | 76,784.21  | (15.35)   | 0.00   |
| <b>EASTCOMPEACE TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 002017.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.846250                                  | 7,877.00  | 1.340590   | 2.00  | 1.000000   |
| SDB3260487804  | Open                     | NEW                     | 11 Oct 2034                                    | 800      | CNE000001K32                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.340590                                  | 1,072.47  | 1,072.47   | (0.21)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 002017.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.753887                                  | 8,778.50  | 1.327571   | 2.00  | 1.000000   |
| SDB3260487804  | Open                     | NEW                     | 11 Oct 2034                                    | 900      | CNE000001K32                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.327571                                  | 1,194.81  | 1,194.81   | (0.24)  | 0.00   |
| <b>EASTROC BEVERAGE (GROUP) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>              |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 605499.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 265.254442                                | (477,458.00)                                    | 36.076449  | 2.00  | 1.000000   |
| SDB3261097757  | Open                     | NEW                     | 19 Oct 2034                                    | (1,800)  | CNE100005576                      | CNY                                   | 7.346800  | 100.00   | (50.0000)                                  | ACT/360                  | 36.076449                                 | (64,937.61)                                     | (64,937.61)  | (13.00)   | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 605499.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 263.806253                                | (105,522.50)                                    | 35.891482  | 2.00  | 1.000000   |
| SDB3261097757  | Open                     | NEW                     | 19 Oct 2034                                    | (400)    | CNE100005576                      | CNY                                   | 7.346800  | 100.00   | (50.0000)                                  | ACT/360                  | 35.891482                                 | (14,356.59)                                     | (14,356.59)  | (2.87)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 605499.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261097757  |                          | NEW                     | 19 Oct 2034                                    | 0        | CNE100005576                      | CNY                                   |   | 100.00   | (98.8737)                                  | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>EBARA CORPORATION CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 6361.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265272432  |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3166000004                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>EBARA CORPORATION CMN (Cont.)</b>                                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6361.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 2,652.620000                              | (6,631,550.00)                                  | 2,652.447580                                       | 0.65  | 1.000000   |
| SDB3265272432  | Open                     | AMEND               | 11 Jan 2035                                    | (2,500)  | JP3166000004                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,652.447580                              | (6,631,118.95)                                  | (6,631,118.95)                                     | (431.05)  | 0.00   |
| <b>EDIMAX TECHNOLOGY CO., LTD. CMN</b>                                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (15.00)   |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 3047.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 29.854546                                 | 328,400.01                                      | 0.902439   | 2.75  | 1.000000   |
| SDB3262115529  | Close                    | NEW                 | 08 Nov 2034                                    | 11,000   | TW0003047007                      | TWD                                   | 32.866000                                       | 100.00   | (951.9230)                                 | ACT/360                  | 0.907259                                  | 9,979.85  | 9,926.83   | (2.75)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Full Termination    | 10 Jan 2025                                    |          | 3047.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 29.975014                                 | 59,950.03                                       | 0.902439   | 2.75  | 1.000000   |
| SDB3262115529  | Close                    | NEW                 | 08 Nov 2034                                    | 2,000    | TW0003047007                      | TWD                                   | 32.866000                                       | 100.00   | (951.9230)                                 | ACT/360                  | 0.912288                                  | 1,824.58  | 1,804.88   | (0.50)  | 0.00   |
| <b>EGIS TECHNOLOGY INC. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 6462.TWO                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260122816  |                          | NEW                 | 22 Sep 2034                                    | 0        | TW0006462005                      | TWD                                   |   | 100.00   | (776.6666)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>EISAI CO., LTD. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 4523.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 4,380.080000                              | (10,950,200.00)                                 | 4,379.795295                                       | 0.65  | 1.000000   |
| SDB3260628337  | Open                     | NEW                 | 05 Oct 2034                                    | (2,500)  | JP3160400002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 4,379.795295                              | (10,949,488.24)                                 | (10,949,488.24)                                    | (711.76)  | 0.00   |
| <b>ENDEAVOUR GROUP LIMITED CMN ORDINARY FULLY PAID</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | EDV.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 4.210644                                  | (13,297.21)                                     | 4.210223   | 1.00  | 1.000000   |
| SDB3264583150  | Open                     | NEW                 | 22 Dec 2034                                    | (3,158)  | AU0000154833                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 4.210223                                  | (13,295.88)                                     | (13,295.88)  | (1.33)  | 0.00   |
| <b>EOPTOLINK TECHNOLOGY INC., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300502.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 115.970003                                | (69,582.00)                                     | 15.772727  | 2.00  | 1.000000   |
| SDB3265272425  | Open                     | NEW                 | 11 Jan 2035                                    | (600)    | CNE100002615                      | CNY                                   | 7.346800  | 100.00   | (550.0000)                                 | ACT/360                  | 15.772727                                 | (9,463.64)                                      | (9,463.64)   | (1.89)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300502.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 117.112498                                | (23,422.50)                                     | 15.933440  | 2.00  | 1.000000   |
| SDB3265272425  | Open                     | NEW                 | 11 Jan 2035                                    | (200)    | CNE100002615                      | CNY                                   | 7.346800  | 100.00   | (550.0000)                                 | ACT/360                  | 15.933440                                 | (3,186.69)                                      | (3,186.69)   | (0.64)  | 0.00   |
| <b>FANUC CORP. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6954.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 4,218.120000                              | (10,545,300.00)                                 | 4,217.845822                                       | 0.65  | 1.000000   |
| SDB3264120642  | Open                     | NEW                 | 13 Dec 2034                                    | (2,500)  | JP3802400006                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 4,217.845822                              | (10,544,614.55)                                 | (10,544,614.55)                                    | (685.44)  | 0.00   |
| <b>FARASIS ENERGY (GAN ZHOU) CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 688567.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 11.375271                                 | 342,213.65                                      | 1.584115   | 0.00  | 1.000000   |
| SDB3260122926  | Close                    | NEW                 | 25 Sep 2034                                    | 30,084   | CNE1000041T4                      | CNY                                   | 7.346800  | 100.00   | (1,153.3500)                               | ACT/360                  | 1.548330                                  | 46,579.96                                       | 47,656.52  | 0.00  | 0.00   |
| <b>FAST RETAILING CO LTD CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 9983.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 51,671.666667                             | 31,003,000.00                                   | 51,675.025325                                      | 0.65  | 1.000000   |
| SDB3265272405  | Open                     | NEW                 | 11 Jan 2035                                    | 600      | JP3802300008                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 51,675.025325                             | 31,005,015.20                                   | 31,005,015.20                                      | (2,015.19)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate  | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |      |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|-----------|--|--------------------------|---|---|--|---|--|------|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
| <b>FITTECH CO., LTD. CMN</b>  |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 30.00   |  |      |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6706.TW                           | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 129.500004                                | (129,500.00)                                    | 3.927338   | 2.75  | 1.000000   |      |
| SDB3263308418   | Open                     | NEW                 | 29 Nov 2034                                    | (1,000)  | TW0006706005                      | TWD                                   |   | 32.866000 | 100.00                                     | (1,015.2173)             | ACT/360                                   | 3.927338  | (3,927.34)   | (3,927.34)  | (1.08)   | 0.00 |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 6706.TW                           | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |      |
| SDB3263308418   |                          | NEW                 | 29 Nov 2034                                    | 0        | TW0006706005                      | TWD                                   |   | 100.00    |  | (1,018.0000)             | ACT/360                                   | 0.000000  | 0.00   | 0.00  | 0.000000   |      |
| <b>FLAT GLASS GROUP CO., LTD. CMN</b>   |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 6865.HK                           | HKD                                   | HKD   |           | 3.972930                                   | HKD-HONIX                | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |      |
| SDB3264857820   |                          | NEW                 | 29 Dec 2034                                    | 0        | CNE100002375                      | HKD                                   |   | 100.00    |  | (1,475.0000)             | ACT/365                                   | 0.000000  | 0.00   | 0.00  | 0.000000   |      |
| <b>FOCUS MEDIA INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.84  |  |      |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 002027.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 6.633752                                  | 10,614.00                                       | 0.903201   | 2.00  | 1.000000   |      |
| SDB3259782151   | Open                     | NEW                 | 18 Sep 2034                                    | 1,600    | CNE000001KK2                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 0.903201  | 1,445.12   | 1,445.12  | (0.29)   | 0.00 |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | (2.50)  |  |      |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 002027.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 6.674924                                  | 476,589.57                                      | 0.908503   | 2.00  | 1.000000   |      |
| SDB3259782151   | Open                     | NEW                 | 18 Sep 2034                                    | 71,400   | CNE000001KK2                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 0.908503  | 64,867.11  | 64,867.11   | (12.97)  | 0.00 |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.01  |  |      |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 002027.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 6.730001                                  | 6,730.00  | 0.916229   | 2.00  | 1.000000   |      |
| SDB3259782151   | Open                     | NEW                 | 18 Sep 2034                                    | 1,000    | CNE000001KK2                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 0.916229  | 916.23   | 916.23  | (0.18)   | 0.00 |
| <b>FORAN ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 002911.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |      |
| SDB3264453038   |                          | NEW                 | 21 Dec 2034                                    | 0        | CNE100003332                      | CNY                                   |   | 100.00    |  | (1,205.6395)             | ACT/360                                   | 0.000000  | 0.00   | 0.00  | 0.000000   |      |
| <b>FORTESCUE LTD CMN SERIES ORD ORDINARY FULLY PAID</b>                           |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | FMG.AX                            | AUD                                   | AUD   |           | 4.336165                                   | AUD-OIS-RBA              | 17.488532                                 | 54,389.33                                       | 17.490281  | 1.00  | 1.000000   |      |
| SDB3265201689   | Open                     | NEW                 | 10 Jan 2035                                    | 3,110    | AU000000FMG4                      | AUD                                   |   | 1.000000  | 100.00                                     | 25.0000                  | ACT/365                                   | 17.490281                                       | 54,394.77  | 54,394.77   | (5.44)   | 0.00 |
| <b>FUJIAN HONG BO PRINTING CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 002229.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 12.266107                                 | 587,301.20                                      | 1.637374   | 0.00  | 1.000000   |      |
| SDB3264120636   | Close                    | NEW                 | 14 Dec 2034                                    | 47,880   | CNE100000865                      | CNY                                   |   | 7.346800  | 100.00                                     | (1,750.9408)             | ACT/360                                   | 1.669585  | 79,939.73  | 78,397.47   | 0.00   | 0.00 |
| <b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>       |                          |                     |  |          |                                   |                                       |   |           |  |                          |   |   |  |   |  |      |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 0.00  |  |      |
|   | Buy                      | New Trade           | 13 Jan 2025                                    |          | 300712.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 23.445402                                 | 51,579.88                                       | 3.191240   | 0.00  | 1.000000   |      |
| SDB3265345647   | Open                     | NEW                 | 11 Jan 2035                                    | 2,200    | CNE100003563                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 3.191240  | 7,020.73   | 7,020.73  | 0.00   | 0.00 |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 2.50  |  |      |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300712.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 23.252499                                 | (13,951.50)                                     | 3.191240   | 2.00  | 1.000000   |      |
| SDB3265345647   | Close                    | NEW                 | 11 Jan 2035                                    | (600)    | CNE100003563                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 3.163559  | (1,898.14)   | (1,914.74)  | (0.38)   | 0.00 |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |           |  |                          |   |   |  | 5.84  |  |      |
|   | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 300712.ZK                         | USD                                   | USD   |           | 4.330000                                   | USD-Federal Funds-H.15   | 23.467432                                 | (37,547.89)                                     | 3.191240   | 2.00  | 1.000000   |      |
| SDB3265345647   | Close                    | NEW                 | 11 Jan 2035                                    | (1,600)  | CNE100003563                      | CNY                                   |   | 7.346800  | 90.00                                      | 50.0000                  | ACT/360                                   | 3.191734  | (5,106.77)   | (5,105.98)  | (1.02)   | 0.00 |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>FUJIAN YONGFU POWER ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345686   | Sell                     | New Trade               | 13 Jan 2025                                    |          | 300712.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 23.467432                                 | (44,588.12)                                     | 3.191734   | 2.00  | 1.000000   |
|   | Open                     | NEW                     | 11 Jan 2035                                    | (1,900)  | CNE100003563                      | CNY                                   | 7.346800  | 100.00   | (1,210.7143)                               | ACT/360                  | 3.191734                                  | (6,064.29)                                      | (6,064.29)   | (1.21)  | 0.00   |
| <b>FUJIFILM HOLDINGS CORPORATION CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264583165   | Sell                     | Partial Termination     | 10 Jan 2025                                    |          | 4901.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,276.846154                              | (4,259,900.00)                                  | 3,309.000000                                       | 0.65  | 1.000000   |
|   | Close                    | NEW                     | 22 Dec 2034                                    | (1,300)  | JP3814000000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,276.633159                              | (4,259,623.11)                                  | (4,301,700.00)                                     | (276.89)  | 0.00   |
| <b>FUJITSU CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272429   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 6702.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3818000006                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272429   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 6702.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 2,860.650224                              | (63,792,500.00)                                 | 2,860.464282                                       | 0.65  | 1.000000   |
|   | Open                     | AMEND                   | 11 Jan 2035                                    | (22,300) | JP3818000006                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,860.464282                              | (63,788,353.49)                                 | (63,788,353.49)                                    | (4,146.51)  | 0.00   |
| <b>FUKUOKA FINANCIAL GROUP CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264390134   | Sell                     | Partial Termination     | 10 Jan 2025                                    |          | 8354.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,954.333334                              | (1,186,300.00)                                  | 3,945.000000                                       | 0.65  | 1.000000   |
|   | Close                    | NEW                     | 20 Dec 2034                                    | (300)    | JP3805010000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,954.076302                              | (1,186,222.89)                                  | (1,183,500.00)                                     | (77.11)   | 0.00   |
| <b>GALAXY ENTERTAINMENT GROUP LTD CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265345654   | Sell                     | New Trade               | 10 Jan 2025                                    |          | 0027.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 33.175000                                 | (132,700.00)                                    | 33.171019  | 1.20  | 1.000000   |
|   | Open                     | NEW                     | 10 Jan 2035                                    | (4,000)  | HK0027032686                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 33.171019                                 | (132,684.08)                                    | (132,684.08)                                       | (15.92)   | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
| SDB3265345654   | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 0027.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 33.168750                                 | (1,061,400.00)                                  | 33.128782  | 1.20  | 1.000000   |
|   | Open                     | NEW                     | 10 Jan 2035                                    | (32,000) | HK0027032686                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 33.128782                                 | (1,060,121.02)                                  | (1,060,121.02)                                     | (127.37)  | 0.00   |
| <b>GANFENG LITHIUM GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260350088   | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 002460.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 33.848774                                 | (2,745,135.57)                                  | 4.605208   | 2.00  | 1.000000   |
|   | Open                     | NEW                     | 10 Oct 2034                                    | (81,100) | CNE100000SF6                      | CNY                                   | 7.346800  | 100.00   | (1,397.6792)                               | ACT/360                  | 4.605208                                  | (373,482.37)                                    | (373,482.37)                                       | (74.73)   | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260350088   | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 002460.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 34.109593                                 | (1,166,548.08)                                  | 4.639142   | 2.00  | 1.000000   |
|   | Open                     | NEW                     | 10 Oct 2034                                    | (34,200) | CNE100000SF6                      | CNY                                   | 7.346800  | 100.00   | (1,397.6792)                               | ACT/360                  | 4.639142                                  | (158,658.66)                                    | (158,658.66)                                       | (31.76)   | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260350088   |                          | Spread Change           | 08 Jan 2025                                    |          | 002460.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                     | 10 Oct 2034                                    | 0        | CNE100000SF6                      | CNY                                   |   | 100.00   | (1,399.7460)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>GANSU DUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263589493   | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 002219.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2.701999                                  | 286,973.91                                      | 0.360523   | 0.00  | 1.000000   |
|   | Close                    | NEW                     | 07 Dec 2034                                    | 106,208  | CNE1000009R5                      | CNY                                   | 7.346800  | 100.00   | (2,066.7877)                               | ACT/360                  | 0.367779                                  | 39,061.07                                       | 38,290.43  | 0.00  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3263589493   | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 002219.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2.705001                                  | (270.50)  | 0.368022   | 2.00  | 1.000000   |
|   | Open                     | NEW                     | 07 Dec 2034                                    | (100)    | CNE1000009R5                      | CNY                                   | 7.346800  | 100.00   | (2,066.7877)                               | ACT/360                  | 0.368022                                  | (36.80)   | (36.80)  | (0.01)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>GANSU DUUYIWEI BIOLOGICAL PHARMACEUTICAL CO.,LTD. CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002219.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2.705759                                  | (8,929.00)                                      | 0.368002   | 2.00  | 1.000000   |
| SDB3263589493  | Open                     | NEW                 | 07 Dec 2034                                    | (3,300)  | CNE1000009R5                      | CNY                                   | 7.346800  | 100.00   | (2,066.7877)                               | ACT/360                  | 0.368002                                  | (1,214.41)                                      | (1,214.41)   | (0.24)  | 0.00   |
| <b>GENDA INC. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 9166.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,700.500000                              | 540,100.00                                      | 2,565.000000                                       | 0.65  | 1.000000   |
| SDB3264255522  | Close                    | NEW                 | 15 Dec 2034                                    | 200      | JP3386890002                      | JPY                                   | 1.000000  | 92.00    | (638.6363)                                 | ACT/365                  | 2,700.675532                              | 540,135.11                                      | 513,000.00   | (35.11)   | 0.00   |
| <b>GEPIC ENERGY DEVELOPMENT CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 000791.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.779592                                  | 28,320.00                                       | 0.786905   | 2.00  | 1.000000   |
| SDB3260122957  | Open                     | NEW                 | 25 Sep 2034                                    | 4,900    | CNE000000T42                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.786905                                  | 3,855.83  | 3,855.83   | (0.77)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 000791.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.757777                                  | 10,364.00                                       | 0.783673   | 2.00  | 1.000000   |
| SDB3260122957  | Open                     | NEW                 | 25 Sep 2034                                    | 1,800    | CNE000000T42                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.783673                                  | 1,410.61  | 1,410.61   | (0.28)  | 0.00   |
| <b>GIANT MANUFACTURING COMPANY CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 30.00   |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 9921.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 144.500004                                | (144,500.00)                                    | 4.382242   | 2.75  | 1.000000   |
| SDB3263040681  | Open                     | NEW                 | 24 Nov 2034                                    | (1,000)  | TW0009921007                      | TWD                                   | 32.866000                                       | 100.00   | (252.7777)                                 | ACT/360                  | 4.382242                                  | (4,382.24)                                      | (4,382.24)   | (1.21)  | 0.00   |
| <b>GMO PAYMENT GATEWAY, INC. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 3769.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 7,600.000000                              | 4,560,000.00                                    | 7,600.494000                                       | 0.65  | 1.000000   |
| SDB3262800209  | Open                     | NEW                 | 17 Nov 2034                                    | 600      | JP3385890003                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 7,600.494000                              | 4,560,296.40                                    | 4,560,296.40                                       | (296.40)  | 0.00   |
| <b>GOTION HIGH-TECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002074.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 20.484999                                 | (4,097.00)                                      | 2.787034   | 2.00  | 1.000000   |
| SDB3260123593  | Open                     | NEW                 | 25 Sep 2034                                    | (200)    | CNE000001NY7                      | CNY                                   | 7.346800  | 100.00   | (1,147.8187)                               | ACT/360                  | 2.787034                                  | (557.41)  | (557.41)   | (0.11)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002074.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 20.439999                                 | (2,044.00)                                      | 2.779982   | 2.00  | 1.000000   |
| SDB3260123593  | Open                     | NEW                 | 25 Sep 2034                                    | (100)    | CNE000001NY7                      | CNY                                   | 7.346800  | 100.00   | (1,147.8187)                               | ACT/360                  | 2.779982                                  | (278.00)  | (278.00)   | (0.06)  | 0.00   |
| <b>GRANDBLUE ENVIRONMENT CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600323.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262741449  |                          | NEW                 | 17 Nov 2034                                    | 0        | CNE000001675                      | CNY                                   |   | 100.00   | (878.7137)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>GREE ELECTRIC APPLIANCES INC. CMN CLASS A SERIES NORTHBOUND</b>                             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 000651.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262441831  |                          | NEW                 | 13 Nov 2034                                    | 0        | CNE0000001D4                      | CNY                                   |   | 100.00   | (86.2545)                                  | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND</b>                        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600433.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 3.030668                                  | (22,730.01)                                     | 0.412192   | 2.00  | 1.000000   |
| SDB3263040688  | Open                     | NEW                 | 24 Nov 2034                                    | (7,500)  | CNE000001F47                      | CNY                                   | 7.346800  | 100.00   | (1,766.9503)                               | ACT/360                  | 0.412192                                  | (3,091.44)                                      | (3,091.44)   | (0.62)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>GUANGDONG GUANHAO HIGH-TECH CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3263040688   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600433.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 3.024679                                  | (9,376.50)                                      | 0.411515   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 24 Nov 2034                                    | (3,100)  | CNE000001F47                      | CNY                                   | 7.346800  | 100.00   | (1,766.9503)                               | ACT/360                  | 0.411515                                  | (1,275.70)                                      | (1,275.70)   | (0.26)  | 0.00   |
| <b>GUANGDONG SOUTH NEW MEDIA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
| SDB3260123394   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 300770.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 37.733751                                 | 30,187.00                                       | 5.135823   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 25 Sep 2034                                    | 800      | CNE100003KB6                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.135823                                  | 4,108.66  | 4,108.66   | (0.82)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
| SDB3260123394   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 300770.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 37.733568                                 | 105,653.99                                      | 5.137514   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 25 Sep 2034                                    | 2,800    | CNE100003KB6                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.137514                                  | 14,385.04                                       | 14,385.04  | (2.88)  | 0.00   |
| <b>GUANGDONG TOPSTAR TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272466   | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 300607.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 32.253796                                 | 38,704.56                                       | 4.069457   | 0.00  | 1.000000   |
|   | Close                    | NEW                 | 11 Jan 2035                                    | 1,200    | CNE100002PX1                      | CNY                                   | 7.346800  | 100.00   | (1,750.0000)                               | ACT/360                  | 4.390183                                  | 5,268.22  | 4,883.35   | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265345636   | Buy                      | New Trade           | 13 Jan 2025                                    |          | 300607.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 32.253796                                 | 148,367.46                                      | 4.390183   | 0.00  | 1.000000   |
|   | Open                     | NEW                 | 11 Jan 2035                                    | 4,600    | CNE100002PX1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 4.390183                                  | 20,194.84                                       | 20,194.84  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3265345636   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300607.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 30.680003                                 | (3,068.00)                                      | 4.390183   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 11 Jan 2035                                    | (100)    | CNE100002PX1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 4.174089                                  | (417.41)  | (439.02)   | (0.08)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345636   | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 300607.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 31.755207                                 | (142,898.43)                                    | 4.390183   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 11 Jan 2035                                    | (4,500)  | CNE100002PX1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 4.318929                                  | (19,435.18)                                     | (19,755.82)  | (3.89)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345688   | Sell                     | New Trade           | 13 Jan 2025                                    |          | 300607.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 31.755207                                 | (9,526.56)                                      | 4.318929   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 11 Jan 2035                                    | (300)    | CNE100002PX1                      | CNY                                   | 7.346800  | 100.00   | (1,750.0000)                               | ACT/360                  | 4.318929                                  | (1,295.68)                                      | (1,295.68)   | (0.26)  | 0.00   |
| <b>GUANGZHOU DEVELOPMENT GROUP INCORPORATED CMN CLASS A SERIES NORTHBOUND</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3262800250   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600098.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.135003                                  | (1,227.00)                                      | 0.834682   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 20 Nov 2034                                    | (200)    | CNE000000SB6                      | CNY                                   | 7.346800  | 100.00   | (322.1806)                                 | ACT/360                  | 0.834682                                  | (166.94)  | (166.94)   | (0.03)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3262800250   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600098.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.087998                                  | (6,088.00)                                      | 0.828010   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 20 Nov 2034                                    | (1,000)  | CNE000000SB6                      | CNY                                   | 7.346800  | 100.00   | (322.1806)                                 | ACT/360                  | 0.828010                                  | (828.01)  | (828.01)   | (0.17)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3262800250   |                          | Spread Change       | 08 Jan 2025                                    |          | 600098.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 20 Nov 2034                                    | 0        | CNE000000SB6                      | CNY                                   |   | 100.00   | (310.6917)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>GUANGZHOU GUANGRI STOCK CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
| SDB3262441818   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 600894.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 13.180003                                 | 1,318.00  | 1.793889   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 13 Nov 2034                                    | 100      | CNE000000US9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.793889                                  | 179.39  | 179.39   | (0.04)  | 0.00   |
| <b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3264120716   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603882.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 25.985997                                 | (12,993.00)                                     | 3.535458   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 14 Dec 2034                                    | (500)    | CNE100002VW1                      | CNY                                   | 7.346800  | 100.00   | (1,775.3178)                               | ACT/360                  | 3.535458                                  | (1,767.73)                                      | (1,767.73)   | (0.35)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>GUANGZHOU KINGMED DIAGNOSTICS GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3264120716   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603882.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 26.061109                                 | (46,910.00)                                     | 3.544492   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 14 Dec 2034                                    | (1,800)  | CNE100002VWV1                     | CNY                                   |   | 7.346800 | 100.00                                     | (1,775.3178)             | 3.544492                                  | (6,380.09)                                      | (6,380.09)   | (1.28)  | 0.00   |
| <b>GUIZHOU PANJIANG REFINED COAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264453047   |                          | Spread Change       | 08 Jan 2025                                    |          | 600395.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 21 Dec 2034                                    | 0        | CNE0000017V2                      | CNY                                   |   | 100.00   |  | (2,258.2586)             | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HAIDILAO INTERNATIONAL HOLDING LTD CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264178799   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 6862.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 14.690000                                 | 132,210.00                                      | 15.900000  | 1.20  | 1.000000   |
|   | Close                    | NEW                 | 14 Dec 2034                                    | 9,000    | KYG4290A1013                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 14.691763                                 | 132,225.87                                      | 143,100.00   | (15.87)   | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
| SDB3264178799   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 6862.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 15.020000                                 | 15,020.00                                       | 15.900000  | 1.20  | 1.000000   |
|   | Close                    | NEW                 | 14 Dec 2034                                    | 1,000    | KYG4290A1013                      | HKD                                   | 1.000000  | 100.00   | (30.0000)                                  | ACT/365                  | 15.038099                                 | 15,038.10                                       | 15,900.00  | (1.80)  | 0.00   |
| <b>HAINAN JINPAN SMART TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264649885   |                          | Spread Change       | 08 Jan 2025                                    |          | 688676.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE1000053V5                      | CNY                                   |   | 100.00   |  | (1,772.7536)             | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HANA MICROELECTRONICS PCL NVDR CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
| SDB3265058825   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | HANA_n.BK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 24.799992                                 | (22,319.99)                                     | 0.716461   | 4.00  | 1.000000   |
|   | Open                     | NEW                 | 05 Jan 2035                                    | (900)    | TH0324010R12                      | THB                                   | 34.600000                                       | 100.00   | (2,125.0000)                               | ACT/360                  | 0.716461                                  | (644.81)  | (644.81)   | (0.26)  | 0.00   |
| <b>HANG LUNG PROPERTIES LIMITED CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
| SDB3262322915   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 0101.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 6.050000                                  | 18,150.00                                       | 6.057290   | 1.20  | 1.000000   |
|   | Open                     | NEW                 | 09 Nov 2034                                    | 3,000    | HK0101000591                      | HKD                                   | 1.000000  | 100.00   | 30.0000                                    | ACT/365                  | 6.057290                                  | 18,171.87                                       | 18,171.87  | (2.18)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3262322915   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 0101.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 6.025000                                  | 6,025.00  | 6.025723   | 1.20  | 1.000000   |
|   | Open                     | NEW                 | 09 Nov 2034                                    | 1,000    | HK0101000591                      | HKD                                   | 1.000000  | 100.00   | 30.0000                                    | ACT/365                  | 6.025723                                  | 6,025.72  | 6,025.72   | (0.72)  | 0.00   |
| <b>HARMONIC DRIVE SYSTEMS INC. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263426674   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 6324.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,843.000000                              | 1,921,500.00                                    | 3,345,000000                                       | 0.65  | 1.000000   |
|   | Close                    | NEW                 | 01 Dec 2034                                    | 500      | JP3765150002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,843.249795                              | 1,921,624.90                                    | 1,672,500.00                                       | (124.90)  | 0.00   |
| <b>HC SEMITEK CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265057932   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300323.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.002143                                  | (25,206.00)                                     | 1.224354   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 05 Jan 2035                                    | (2,800)  | CNE100001DV3                      | CNY                                   | 7.346800  | 100.00   | (1,600.0000)                               | ACT/360                  | 1.224354                                  | (3,428.19)                                      | (3,428.19)   | (0.69)  | 0.00   |
| <b>HDFC BANK LIMITED CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 12.50   |  |
| SDB3265202615   | Buy                      | Upsize Trade        | 09 Jan 2025                                    |          | HDBK.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 1,693.933439                              | 22,651,277.95                                   | 19,759269  | 4.00  | 1.000000   |
|   | Open                     | NEW                 | 09 Jan 2035                                    | 13,372   | INE040A01034                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 19,759269                                 | 264,220.95                                      | 264,220.95   | (105.51)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>HENAN THINKER AUTOMATIC EQUIPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 603508.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.791111                                 | 58,836.00                                       | 2.966911   | 2.00  | 1.000000   |
| SDB3260961903  | Open                     | NEW                     | 13 Oct 2034                                    | 2,700    | CNE100002540                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.966911                                  | 8,010.66  | 8,010.66   | (1.60)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Upsize Trade            | 13 Jan 2025                                    |          | 603508.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.875713                                 | 15,313.00                                       | 2.977435   | 2.00  | 1.000000   |
| SDB3260961903  | Open                     | NEW                     | 13 Oct 2034                                    | 700      | CNE100002540                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.977435                                  | 2,084.20  | 2,084.20   | (0.42)  | 0.00   |
| <b>HIKARI TSUSHIN, INC. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | 9435.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 33,883.333333                             | 10,165,000.00                                   | 33,885.535750                                      | 0.65  | 1.000000   |
| SDB3260588370  | Open                     | NEW                     | 04 Oct 2034                                    | 300      | JP3783420007                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 33,885.535750                             | 10,165,660.72                                   | 10,165,660.72                                      | (660.73)  | 0.00   |
| <b>HINDUSTAN AERONAUTICS LIMITED CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 11.00   |  |
|  | Sell                     | Partial Termination     | 09 Jan 2025                                    |          | HIAE.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 4,126.788877                              | (13,486,346.05)                                 | 48,798533  | 4.00  | 1.000000   |
| SDB3264583769  | Close                    | NEW                     | 21 Dec 2034                                    | (3,268)  | INE066F01020                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 47.986476                                 | (156,819.80)                                    | (159,473.61)                                       | (62.82)   | 0.00   |
| <b>HINO MOTORS LTD CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 7205.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 544.483334                                | 1,306,760.00                                    | 566,000000   | 0.65  | 1.000000   |
| SDB3260121444  | Close                    | NEW                     | 22 Sep 2034                                    | 2,400    | JP3792600003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 544.518725                                | 1,306,844.94                                    | 1,358,400.00                                       | (84.94)   | 0.00   |
| <b>HIS CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 9603.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,423.000000                              | 142,300.00                                      | 1,444,000000                                       | 0.65  | 1.000000   |
| SDB3260458781  | Close                    | NEW                     | 29 Sep 2034                                    | 100      | JP3160740001                      | JPY                                   | 1.000000  | 92.00    | (152.9761)                                 | ACT/365                  | 1,423.092495                              | 142,309.25                                      | 144,400.00   | (9.25)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 9603.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260458781  |                          | NEW                     | 29 Sep 2034                                    | 0        | JP3160740001                      | JPY                                   |   | 92.00    | (136.2068)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HITACHI CONSTRUCTION MACHINE CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 6305.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,510.000000                              | (351,000.00)                                    | 3,509.771850                                       | 0.65  | 1.000000   |
| SDB3262936493  | Open                     | NEW                     | 22 Nov 2034                                    | (100)    | JP3787000003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,509.771850                              | (350,977.18)                                    | (350,977.18)                                       | (22.82)   | 0.00   |
| <b>HIYES INTERNATIONAL CO LTD ORD CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 2348.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 188.333326                                | 564,999.98                                      | 6,128049   | 2.75  | 1.000000   |
| SDB3260121430  | Close                    | NEW                     | 22 Sep 2034                                    | 3,000    | TW0002348000                      | TWD                                   | 32.866000                                       | 100.00   | (985.0000)                                 | ACT/360                  | 5.731915                                  | 17,195.74                                       | 18,384.15  | (4.73)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (15.00)   |  |
|  | Buy                      | Full Termination        | 10 Jan 2025                                    |          | 2348.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 188.500014                                | 377,000.03                                      | 6,128049   | 2.75  | 1.000000   |
| SDB3260121430  | Close                    | NEW                     | 22 Sep 2034                                    | 2,000    | TW0002348000                      | TWD                                   | 32.866000                                       | 100.00   | (985.0000)                                 | ACT/360                  | 5.728385                                  | 11,456.77                                       | 12,256.10  | (3.15)  | 0.00   |
| <b>HONDA MOTOR CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 7267.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264792316  |                          | NEW                     | 28 Dec 2034                                    | 0        | JP3854600008                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HONG KONG EXCHANGES &amp; CLEAR CMN</b>                                       |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
|  | Buy                      | New Trade               | 10 Jan 2025                                    |          | 0388.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 284.066667                                | 85,220.00                                       | 284.408967   | 1.20  | 1.000000   |
| SDB3265345627  | Open                     | NEW                     | 10 Jan 2035                                    | 300      | HK0388045442                      | HKD                                   | 1.000000  | 100.00   | 30.0000                                    | ACT/365                  | 284.408967                                | 85,322.69                                       | 85,322.69  | (10.23)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>HONG KONG EXCHANGES &amp; CLEAR CMN (Cont.)</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Upside Trade        | 10 Jan 2025                                    |          | 0388.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 281.700000                                | 28,170.00                                       | 281.733804   | 1.20  | 1.000000   |
| SDB3265345627   | Open                     | NEW                 | 10 Jan 2035                                    | 100      | HK0388045442                      | HKD                                   | 1.000000  | 100.00   | 30.0000                                    | ACT/365                  | 281.733804                                | 28,173.38                                       | 28,173.38  | (3.38)  | 0.00   |
| <b>HSIN-LI CHEMICAL INDUSTRIAL CO CMN</b>                                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 4303.TWO                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264453056   |                          | NEW                 | 20 Dec 2034                                    | 0        | TW0004303003                      | TWD                                   |   | 100.00   | (1,041.6666)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HUADONG MEDICINE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upside Trade        | 13 Jan 2025                                    |          | 000963.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 31.429997                                 | 9,429.00  | 4.279268   | 2.00  | 1.000000   |
| SDB3260123439   | Open                     | NEW                 | 25 Sep 2034                                    | 300      | CNE0000011S1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 4.279268                                  | 1,283.78  | 1,283.78   | (0.26)  | 0.00   |
| <b>HUAKAI YIBAI TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 300592.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.911803                                 | 94,256.16                                       | 1.723448   | 0.00  | 1.000000   |
| SDB3265127463   | Close                    | NEW                 | 08 Jan 2035                                    | 7,300    | CNE100002MT6                      | CNY                                   | 7.346800  | 100.00   | (1,500.0000)                               | ACT/360                  | 1.757473                                  | 12,829.55                                       | 12,581.17  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | New Trade           | 13 Jan 2025                                    |          | 300592.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.911803                                 | 2,582.36  | 1.757473   | 0.00  | 1.000000   |
| SDB3265345634   | Open                     | NEW                 | 11 Jan 2035                                    | 200      | CNE100002MT6                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.757473                                  | 351.49  | 351.49   | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 300592.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.880003                                 | (2,576.00)                                      | 1.757473   | 2.00  | 1.000000   |
| SDB3265345634   | Close                    | NEW                 | 11 Jan 2035                                    | (200)    | CNE100002MT6                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.751770                                  | (350.35)  | (351.49)   | (0.07)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | New Trade           | 13 Jan 2025                                    |          | 300592.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 12.880003                                 | (7,728.00)                                      | 1.751770   | 2.00  | 1.000000   |
| SDB3265345681   | Open                     | NEW                 | 11 Jan 2035                                    | (600)    | CNE100002MT6                      | CNY                                   | 7.346800  | 100.00   | (1,850.0000)                               | ACT/360                  | 1.751770                                  | (1,051.06)                                      | (1,051.06)   | (0.21)  | 0.00   |
| <b>HWANG CHANG GEN CONTRACTOR CO CMN</b>                                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 2543.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260661423   |                          | NEW                 | 12 Oct 2034                                    | 0        | TW0002543006                      | TWD                                   |   | 100.00   | (939.3700)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>HYGON INFORMATION TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upside Trade        | 13 Jan 2025                                    |          | 688041.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 148.123998                                | (148,124.00)                                    | 20,145894  | 2.00  | 1.000000   |
| SDB3261928006   | Open                     | NEW                 | 02 Nov 2034                                    | (1,000)  | CNE100005PT2                      | CNY                                   | 7.346800  | 100.00   | (722.3095)                                 | ACT/360                  | 20,145894                                 | (20,145.89)                                     | (20,145.89)  | (4.03)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688041.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261928006   |                          | NEW                 | 02 Nov 2034                                    | 0        | CNE100005PT2                      | CNY                                   |   | 100.00   | (721.1814)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>ICICI BANK LIMITED CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 11.00   |  |
|   | Sell                     | Full Termination    | 09 Jan 2025                                    |          | ICBK.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 1,264.493240                              | (12,142,928.58)                                 | 14,766944  | 4.00  | 1.000000   |
| SDB3265202616   | Close                    | NEW                 | 09 Jan 2035                                    | (9,603)  | INE090A01021                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 14,703581                                 | (141,198.49)                                    | (141,806.96)                                       | (56.56)   | 0.00   |
| <b>IDEMITSU KOSAN CO.,LTD. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 5019.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,045.053572                              | 2,926,150.00                                    | 1,035.500000                                       | 0.65  | 1.000000   |
| SDB3260458784   | Close                    | NEW                 | 29 Sep 2034                                    | 2,800    | JP3142500002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,045.121500                              | 2,926,340.20                                    | 2,899,400.00                                       | (190.20)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

## Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>IFLYTEK CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 002230.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123681  |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100000B81                      | CNY                                   |   | 100.00   | (1,510.9657)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>IHI CORPORATION CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | New Trade           | 10 Jan 2025                                    |          | 7013.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 8,403.695652                              | 19,328,500.00                                   | 8,404.241892                                       | 0.65  | 1.000000   |
| SDB3265345658  | Open                     | NEW                 | 11 Jan 2035                                    | 2,300    | JP3134800006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 8,404.241892                              | 19,329,756.35                                   | 19,329,756.35                                      | (1,256.35)  | 0.00   |
| <b>INDIAN RAILWAY CATERING AND TOURISM CORPORATION LIMITED CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 12.50   |  |
|  | Buy                      | Upsize Trade        | 09 Jan 2025                                    |          | INIR.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 767.741668                                | 5,768,043.15                                    | 8.955496   | 4.00  | 1.000000   |
| SDB3264650040  | Open                     | NEW                 | 27 Dec 2034                                    | 7,513    | INE335Y01020                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 8.955496                                  | 67,282.64                                       | 67,282.64  | (26.87)   | 0.00   |
| <b>INDUSTRIAL BANK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 601166.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 19.609619                                 | 152,955.03                                      | 2.616521   | 2.00  | 1.000000   |
| SDB3264649850  | Close                    | NEW                 | 02 Jan 2035                                    | 7,800    | CNE000001QZ7                      | CNY                                   | 7.346800  | 100.00   | (216.6907)                                 | ACT/360                  | 2.669004                                  | 20,818.23                                       | 20,408.86  | (4.16)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 601166.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 19.624024                                 | 361,082.04                                      | 2.616521   | 2.00  | 1.000000   |
| SDB3264649850  | Close                    | NEW                 | 02 Jan 2035                                    | 18,400   | CNE000001QZ7                      | CNY                                   | 7.346800  | 100.00   | (216.6907)                                 | ACT/360                  | 2.671857                                  | 49,162.17                                       | 48,143.99  | (9.83)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Spread Change            | NEW                 | 08 Jan 2025                                    |          | 601166.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649850  | Open                     | NEW                 | 02 Jan 2035                                    | 0        | CNE000001QZ7                      | CNY                                   |   | 100.00   | (206.6036)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>INFRATIL LIMITED CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | IFT.NZ                            | NZD                                   | NZD   |          | 4.250000                                   | NZD-OIS-RBNZ             | 12.004392                                 | (52,279.13)                                     | 12.002591  | 1.50  | 1.000000   |
| SDB3260121440  | Open                     | NEW                 | 22 Sep 2034                                    | (4,355)  | NZIFTE0003S3                      | NZD                                   | 1.000000  | 100.00   | (35.0000)                                  | ACT/365                  | 12.002591                                 | (52,271.28)                                     | (52,271.28)  | (7.84)  | 0.00   |
| <b>INFRONEER HOLDINGS INC. CMN</b>                                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 5076.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,196.807693                              | 4,667,550.00                                    | 1,221.000000                                       | 0.65  | 1.000000   |
| SDB3262741463  | Close                    | NEW                 | 16 Nov 2034                                    | 3,900    | JP3153850007                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,196.885485                              | 4,667,853.39                                    | 4,761,900.00                                       | (303.39)  | 0.00   |
| <b>INPEX CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 1605.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,982.500000                              | 198,250.00                                      | 1,982.628862                                       | 0.65  | 1.000000   |
| SDB3263242781  | Open                     | NEW                 | 29 Nov 2034                                    | 100      | JP3294460005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,982.628862                              | 198,262.89                                      | 198,262.89   | (12.89)   | 0.00   |
| <b>INSTITUTE FOR Q-SHU PIONEERS O CMN</b>                            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 5595.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,152.666666                              | (691,600.00)                                    | 1,152.591743                                       | 0.65  | 1.000000   |
| SDB3262936528  | Open                     | NEW                 | 22 Nov 2034                                    | (600)    | JP3244850008                      | JPY                                   | 1.000000  | 92.00    | (2,337.2093)                               | ACT/365                  | 1,152.591743                              | (691,555.05)                                    | (691,555.05)                                       | (44.95)   | 0.00   |
| <b>IRAY TECHNOLOGY COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 688301.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 95.627543                                 | 210,476.22                                      | 13.051197  | 0.00  | 1.000000   |
| SDB3264120675  | Close                    | NEW                 | 14 Dec 2034                                    | 2,201    | CNE1000042V8                      | CNY                                   | 7.346800  | 100.00   | (1,587.9354)                               | ACT/360                  | 13.016217                                 | 28,648.69                                       | 28,725.68  | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>ISETAN MITSUKOSHI HOLDINGS CMN</b>                                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Close                    | NEW                 | 10 Jan 2025                                    |          | 3099.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,607.648148                              | 7,040,650.00                                    | 2,752.500000                                       | 0.65  | 1.000000   |
| SDB3264328897  |                          |                     | 20 Dec 2034                                    | 2,700    | JP3894900004                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,607.817645                              | 7,041,107.64                                    | 7,431,750.00                                       | (457.64)  | 0.00   |
| <b>ITEQ CORPORATION CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 6213.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262115536  |                          | NEW                 | 08 Jan 2025                                    | 0        | TW0006213002                      | TWD                                   |   | 100.00   | (876.6666)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.000000   |
|  |                          |                     | 08 Nov 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>IWATANI INTERNATIONAL CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 8088.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,776.500000                              | 710,600.00                                      | 1,799.000000                                       | 0.65  | 1.000000   |
| SDB3264054732  |                          | NEW                 | 10 Jan 2025                                    | 400      | JP3151600008                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,776.615472                              | 710,646.19                                      | 719,600.00   | (46.19)   | 0.00   |
|  | Close                    |                     | 13 Dec 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JADARD TECHNOLOGY INC. CMN CLASS A SERIES NORTHBOUND</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 688252.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 24.950003                                 | (7,485.00)                                      | 3.270652   | 5.84  | 1.000000   |
| SDB3260122700  |                          | NEW                 | 13 Jan 2025                                    | (300)    | CNE100005P07                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.393374                                  | (1,018.01)                                      | (981.20)   | (0.20)  | 0.00   |
|  | Close                    |                     | 25 Sep 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.00  | 0.000000   |
| <b>JAPAN EXCHANGE GROUP CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 8697.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,741.875000                              | (696,750.00)                                    | 1,770.000000                                       | 0.65  | 1.000000   |
| SDB3260588254  |                          | NEW                 | 10 Jan 2025                                    | (400)    | JP3183200009                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,741.761778                              | (696,704.71)                                    | (708,000.00)                                       | (45.29)   | 0.00   |
|  | Close                    |                     | 04 Oct 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JAPAN POST HOLDINGS CO. LTD. CMN</b>                                  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 6178.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,545.596419                              | (56,105,150.01)                                 | 1,490.500000                                       | 0.65  | 1.000000   |
| SDB3264390166  |                          | NEW                 | 10 Jan 2025                                    | (36,300) | JP3752900005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,545.495955                              | (56,101,503.17)                                 | (54,105,150.00)                                    | (3,646.83)  | 0.00   |
|  | Close                    |                     | 20 Dec 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JAPAN POST INSURANCE CO., LTD CMN</b>                                 |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 7181.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,958.666667                              | 887,600.00                                      | 2,958.858980                                       | 0.65  | 1.000000   |
| SDB3263868399  |                          | NEW                 | 10 Jan 2025                                    | 300      | JP3233250004                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,958.858980                              | 887,657.69                                      | 887,657.69   | (57.69)   | 0.00   |
|  | Open                     |                     | 08 Dec 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JAPAN TOBACCO INC. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 2914.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,962.833334                              | 4,755,400.00                                    | 3,963.090918                                       | 0.65  | 1.000000   |
| SDB3260458799  |                          | NEW                 | 10 Jan 2025                                    | 1,200    | JP3726800000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,963.090918                              | 4,755,709.10                                    | 4,755,709.10                                       | (309.10)  | 0.00   |
|  | Open                     |                     | 29 Sep 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JFE HOLDINGS CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 5411.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,779.717105                              | 13,525,850.00                                   | 1,779.500000                                       | 0.65  | 1.000000   |
| SDB3261928013  |                          | NEW                 | 10 Jan 2025                                    | 7,600    | JP3386030005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,779.832787                              | 13,526,729.18                                   | 13,524,200.00                                      | (879.18)  | 0.00   |
|  | Close                    |                     | 01 Nov 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  | 0.000000   |
| <b>JIANGSU EASTERN SHENGHONG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 000301.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.512689                                  | (302,200.46)                                    | 1.158172   | 2.50  | 1.000000   |
| SDB3260427201  |                          | NEW                 | 13 Jan 2025                                    | (35,500) | CNE0000012K6                      | CNY                                   | 7.346800  | 100.00   | (1,400.6390)                               | ACT/360                  | 1.158172                                  | (41,115.11)                                     | (41,115.11)  | (8.23)  | 0.00   |
|  | Open                     |                     | 10 Oct 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.00  | 0.000000   |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 000301.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.543416                                  | (247,759.06)                                    | 1.161964   | 5.84  | 1.000000   |
| SDB3260427201  |                          | NEW                 | 13 Jan 2025                                    | (29,000) | CNE0000012K6                      | CNY                                   | 7.346800  | 100.00   | (1,400.6390)                               | ACT/360                  | 1.161964                                  | (33,696.96)                                     | (33,696.96)  | (6.74)  | 0.00   |
|  | Open                     |                     | 10 Oct 2034                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.00  | 0.000000   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>JIANGSU GUOMAO REDUCER CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 603915.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.994999                                 | 1,099.50  | 1.496495   | 2.00  | 1.000000   |
| SDB3260123295  | Open                     | NEW                 | 25 Sep 2034                                    | 100      | CNE100003LB4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.496495                                  | 149.65  | 149.65   | (0.03)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 603915.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.860004                                 | 6,516.00  | 1.478615   | 2.00  | 1.000000   |
| SDB3260123295  | Open                     | NEW                 | 25 Sep 2034                                    | 600      | CNE100003LB4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.478615                                  | 887.17  | 887.17   | (0.18)  | 0.00   |
| <b>JIANGSU YULONG STEEL PIPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 601028.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 11.669616                                 | 15,170.50                                       | 1.564997   | 2.00  | 1.000000   |
| SDB3263530600  | Close                    | NEW                 | 07 Dec 2034                                    | 1,300    | CNE100001914                      | CNY                                   | 7.346800  | 100.00   | (1,970.1378)                               | ACT/360                  | 1.588315                                  | 2,064.81  | 2,034.50   | (0.41)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 601028.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 11.753334                                 | 3,526.00  | 1.564997   | 2.00  | 1.000000   |
| SDB3263530600  | Close                    | NEW                 | 07 Dec 2034                                    | 300      | CNE100001914                      | CNY                                   | 7.346800  | 100.00   | (1,970.1378)                               | ACT/360                  | 1.600244                                  | 480.07  | 469.50   | (0.10)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 601028.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263530600  |                          | NEW                 | 07 Dec 2034                                    | 0        | CNE100001914                      | CNY                                   |   | 100.00   | (1,938.4842)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>JIAYOU INTERNATIONAL LOGISTICS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603871.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 18.900331                                 | (85,051.49)                                     | 2.571436   | 2.00  | 1.000000   |
| SDB3260123345  | Open                     | NEW                 | 25 Sep 2034                                    | (4,500)  | CNE100002SQ9                      | CNY                                   | 7.346800  | 100.00   | (1,577.1847)                               | ACT/360                  | 2.571436                                  | (11,571.46)                                     | (11,571.46)  | (2.32)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603871.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 18.973037                                 | (299,773.98)                                    | 2.580465   | 2.00  | 1.000000   |
| SDB3260123345  | Open                     | NEW                 | 25 Sep 2034                                    | (15,800) | CNE100002SQ9                      | CNY                                   | 7.346800  | 100.00   | (1,577.1847)                               | ACT/360                  | 2.580465                                  | (40,771.35)                                     | (40,771.35)  | (8.16)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 603871.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123345  |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100002SQ9                      | CNY                                   |   | 100.00   | (1,593.2078)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>JILIN QUANYANGQUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600189.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.994288                                  | (4,896.00)                                      | 0.951590   | 2.00  | 1.000000   |
| SDB3261230623  | Open                     | NEW                 | 19 Oct 2034                                    | (700)    | CNE000000XG5                      | CNY                                   | 7.346800  | 100.00   | (1,803.3927)                               | ACT/360                  | 0.951590                                  | (666.11)  | (666.11)   | (0.13)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600189.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.006443                                  | (31,528.99)                                     | 0.952925   | 2.00  | 1.000000   |
| SDB3261230623  | Open                     | NEW                 | 19 Oct 2034                                    | (4,500)  | CNE000000XG5                      | CNY                                   | 7.346800  | 100.00   | (1,803.3927)                               | ACT/360                  | 0.952925                                  | (4,288.16)                                      | (4,288.16)   | (0.86)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600189.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261230623  |                          | NEW                 | 19 Oct 2034                                    | 0        | CNE000000XG5                      | CNY                                   |   | 100.00   | (1,858.2086)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>JUSHRI TECHNOLOGIES,INC. CMN CLASS A SERIES NORTHBOUND</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300762.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260760928  |                          | NEW                 | 12 Oct 2034                                    | 0        | CNE100003JY0                      | CNY                                   |   | 100.00   | (1,753.2967)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>K'S HOLDINGS CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 8282.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,409.250000                              | (845,550.00)                                    | 1,409.158399                                       | 0.65  | 1.000000   |
| SDB3264178810  | Open                     | NEW                 | 14 Dec 2034                                    | (600)    | JP3277150003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,409.158399                              | (845,495.04)                                    | (845,495.04)                                       | (54.96)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action              | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN  | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count          | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|--------------------------------|--|----------|------------------------------------|---------------------------------------|---|----------|--|-----------------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>                                   |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| <b>KADOKAWA CORPORATION CMN</b>                            |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3265272428  |                          | Div Pay Ratio<br>Change<br>NEW | 08 Jan 2025<br>08 Jan 2025<br>11 Jan 2035      |          | 9468.T<br>JP3214350005             | JPY<br>JPY                            | JPY   | 92.00    | 0.227000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | 0.00<br>-   | 0.000000<br>0.00   |
| <b>KAJIMA CMN</b>  |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3261724255  | Buy<br>Close             | Partial Termination<br>NEW     | 08 Jan 2025<br>10 Jan 2025<br>27 Oct 2034      |          | 1812.T<br>JP3210200006             | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 2,806.185714<br>2,806.368116              | 9,821,650.00<br>9,822,288.41                    | 2,881.000000<br>10,083,500.00                      | 0.00<br>0.65<br>(638.41)                                  | 1.000000<br>0.00   |
| <b>KAKAKU.COM, INC. CMN</b>                                |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3260121487  | Buy<br>Open              | Upsize Trade<br>NEW            | 08 Jan 2025<br>10 Jan 2025<br>22 Sep 2034      |          | 2371.T<br>JP3206000006             | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 2,322.600000<br>2,322.750969              | 1,161,300.00<br>1,161,375.48                    | 2,322.750969<br>1,161,375.48                       | 0.00<br>0.65<br>(75.48)                                   | 1.000000<br>0.00   |
| <b>KAO CORP LTD CMN</b>                                    |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3262681154  | Buy<br>Close             | Partial Termination<br>NEW     | 08 Jan 2025<br>10 Jan 2025<br>15 Nov 2034      |          | 4452.T<br>JP3205800000             | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 6,139.615385<br>6,140.014460              | 7,981,500.00<br>7,982,018.80                    | 6,388.000000<br>8,304,400.00                       | 0.00<br>0.65<br>(518.80)                                  | 1.000000<br>0.00   |
| <b>KASIKORNBANK PCL NVDR CMN</b>                           |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3265276894  | Sell<br>Open             | Upsize Trade<br>NEW            | 08 Jan 2025<br>10 Jan 2025<br>10 Jan 2035      |          | KBANK_n.BK<br>(1,600) TH0016010R14 | USD<br>THB                            | USD   | 100.00   | 4.330000<br>(50.0000)                      | USD-Federal Funds-H.15<br>ACT/360 | 158.843747<br>4.588927                    | (254,150.00)<br>(7,342.28)                      | 4.588927<br>(7,342.28)                             | 0.21<br>4.00<br>(2.94)                                    | 1.000000<br>0.00   |
| <b>KAWASAKI HEAVY INDUSTRIES LTD ORD CMN</b>               |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3265345608  | Buy<br>Open              | New Trade<br>NEW               | 08 Jan 2025<br>10 Jan 2025<br>11 Jan 2035      |          | 7012.T<br>JP3224200000             | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 7,046.800000<br>7,047.258042              | 10,570,200.00<br>10,570,887.06                  | 7,047.258042<br>10,570,887.06                      | 0.00<br>0.65<br>(687.06)                                  | 1.000000<br>0.00   |
| <b>KBC CORPORATION, LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3260123437  | Sell<br>Open             | Upsize Trade<br>NEW            | 08 Jan 2025<br>13 Jan 2025<br>25 Sep 2034      |          | 688598.SH<br>(300) CNE100004033    | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(2,127.8904)                   | USD-Federal Funds-H.15<br>ACT/360 | 19.230002<br>2.615414                     | (5,769.00)<br>(784.62)                          | 2.615414<br>(784.62)                               | 5.84<br>2.00<br>(0.16)                                    | 1.000000<br>0.00   |
| <b>KDDI CORPORATION CMN</b>                                |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3262936513  | Buy<br>Open              | Upsize Trade<br>NEW            | 08 Jan 2025<br>10 Jan 2025<br>22 Nov 2034      |          | 9433.T<br>JP3496400007             | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 4,876.337209<br>4,876.654171              | 41,936,500.00<br>41,939,225.87                  | 4,876.654171<br>41,939,225.87                      | 0.00<br>0.65<br>(2,725.87)                                | 1.000000<br>0.00   |
| <b>KEIHAN ELECTRIC RAILWAY CMN</b>                         |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3265345605  | Buy<br>Open              | New Trade<br>NEW               | 08 Jan 2025<br>10 Jan 2025<br>11 Jan 2035      |          | 9045.T<br>JP3279400000             | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 3,276.000000<br>3,276.212940              | 655,200.00<br>655,242.59                        | 3,276.212940<br>655,242.59                         | 0.00<br>0.65<br>(42.59)                                   | 1.000000<br>0.00   |
| <b>KEYENCE CORP. CMN</b>                                   |                          |                                |  |          |                                    |                                       |   |          |  |                                   |   |   |  |   |  |
| SDB3263985556  | Buy<br>Open              | Upsize Trade<br>NEW            | 08 Jan 2025<br>10 Jan 2025<br>13 Dec 2034      |          | 6861.T<br>JP3236200006             | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 64,450.000000<br>64,454.189250            | 12,890,000.00<br>12,890,837.85                  | 64,454.189250<br>12,890,837.85                     | 0.00<br>0.65<br>(837.85)                                  | 1.000000<br>0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>KIKKOMAN CORP. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upside Trade            | 10 Jan 2025                                    |          | 2801.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,660.848959                              | 15,944,150.01                                   | 1,660.956914                                       | 0.65  | 1.000000   |
| SDB3262441830  | Open                     | NEW                     | 10 Nov 2034                                    | 9,600    | JP3240400006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,660.956914                              | 15,945,186.37                                   | 15,945,186.37                                      | (1,036.37)  | 0.00   |
| <b>KINDEN CORPORATION CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upside Trade            | 10 Jan 2025                                    |          | 1944.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,068.333333                              | 920,500.00                                      | 3,068.532775                                       | 0.65  | 1.000000   |
| SDB3263707279  | Open                     | NEW                     | 07 Dec 2034                                    | 300      | JP3263000006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,068.532775                              | 920,559.83                                      | 920,559.83   | (59.83)   | 0.00   |
| <b>KINGCLEAN ELECTRIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>           |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 603355.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 23.535503                                 | 62,839.79                                       | 3.093121   | 0.00  | 1.000000   |
| SDB3262115527  | Close                    | NEW                     | 09 Nov 2034                                    | 2,670    | CNE1000022K3                      | CNY                                   | 7.346800  | 100.00   | (1,807.0233)                               | ACT/360                  | 3.203504                                  | 8,553.36  | 8,258.63   | 0.00  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | 603355.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262115527  |                          | NEW                     | 09 Nov 2034                                    | 0        | CNE1000022K3                      | CNY                                   |   | 100.00   | (1,750.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>KINTETSU CORP CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 9041.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,308.500000                              | 661,700.00                                      | 3,310.000000                                       | 0.65  | 1.000000   |
| SDB3264255554  | Close                    | NEW                     | 15 Dec 2034                                    | 200      | JP3260800002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,308.715052                              | 661,743.01                                      | 662,000.00   | (43.01)   | 0.00   |
| <b>KIRIN HOLDINGS COMPANY, LTD CMN</b>                                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upside Trade            | 10 Jan 2025                                    |          | 2503.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,997.150000                              | (1,997,150.00)                                  | 1,997.020185                                       | 0.65  | 1.000000   |
| SDB3260121458  | Open                     | NEW                     | 22 Sep 2034                                    | (1,000)  | JP3258000003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,997.020185                              | (1,997,020.19)                                  | (1,997,020.19)                                     | (129.81)  | 0.00   |
| <b>KOBE STEEL CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 5406.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,583.857143                              | 1,108,700.00                                    | 1,579.000000                                       | 0.65  | 1.000000   |
| SDB3264328879  | Close                    | NEW                     | 20 Dec 2034                                    | 700      | JP3289800009                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,583.960094                              | 1,108,772.07                                    | 1,105,300.00                                       | (72.07)   | 0.00   |
| <b>KOKUSAI ELECTRIC CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | New Trade               | 10 Jan 2025                                    |          | 6525.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,412.250000                              | (964,900.00)                                    | 2,412.093204                                       | 0.65  | 1.000000   |
| SDB3265345642  | Open                     | NEW                     | 11 Jan 2035                                    | (400)    | JP3293330001                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 2,412.093204                              | (964,837.28)                                    | (964,837.28)                                       | (62.72)   | 0.00   |
| <b>KOSE CORPORATION. CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 4922.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264921654  |                          | NEW                     | 09 Jan 2035                                    | 0        | JP3283650004                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>KOTOBUKI SPIRITS CO., LTD. CMN</b>                                    |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upside Trade            | 10 Jan 2025                                    |          | 2222.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,034.833334                              | 610,450.00                                      | 2,034.965598                                       | 0.65  | 1.000000   |
| SDB3260427124  | Open                     | NEW                     | 28 Sep 2034                                    | 300      | JP3299600001                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,034.965598                              | 610,489.68                                      | 610,489.68   | (39.68)   | 0.00   |
| <b>KUNSHAN DONGWEI TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Full Termination        | 13 Jan 2025                                    |          | 688700.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 25.744098                                 | 91,082.62                                       | 3.847096   | 0.00  | 1.000000   |
| SDB3265057971  | Close                    | NEW                     | 05 Jan 2035                                    | 3,538    | CNE1000051C9                      | CNY                                   | 7.346800  | 100.00   | (1,700.0000)                               | ACT/360                  | 3.504124                                  | 12,397.59                                       | 13,611.02  | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>KUSURI NO AOKI HOLDINGS ORD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 3549.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,245.000000                              | (973,500.00)                                    | 3,244.789075                                       | 0.65  | 1.000000   |
| SDB3264753536   | Open                     | NEW                 | 27 Dec 2034                                    | (300)    | JP3266190002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,244.789075                              | (973,436.72)                                    | (973,436.72)                                       | (63.28)   | 0.00   |
| <b>KYOCERA CORPORATION CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | New Trade           | 10 Jan 2025                                    |          | 6971.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,666.061798                              | (14,827,950.00)                                 | 1,665.953504                                       | 0.65  | 1.000000   |
| SDB3265345619   | Open                     | NEW                 | 11 Jan 2035                                    | (8,900)  | JP3249600002                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 1,665.953504                              | (14,826,986.19)                                 | (14,826,986.19)                                    | (963.82)  | 0.00   |
| <b>KYORITSU MAINTENANCE CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 9616.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,897.666666                              | (869,300.00)                                    | 2,897.478318                                       | 0.65  | 1.000000   |
| SDB3260121407   | Open                     | NEW                 | 22 Sep 2034                                    | (300)    | JP3253900009                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,897.478318                              | (869,243.50)                                    | (869,243.50)                                       | (56.50)   | 0.00   |
| <b>LENS TECHNOLOGY CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300433.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.528083                                 | (202,363.98)                                    | 2.990700   | 2.00  | 1.000000   |
| SDB3262055936   | Close                    | NEW                 | 06 Nov 2034                                    | (9,400)  | CNE100001YW7                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.928948                                  | (27,532.11)                                     | (28,112.58)  | (5.51)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300433.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.555604                                 | (53,889.01)                                     | 2.990700   | 2.00  | 1.000000   |
| SDB3262055936   | Close                    | NEW                 | 06 Nov 2034                                    | (2,500)  | CNE100001YW7                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.931712                                  | (7,329.28)                                      | (7,476.75)   | (1.47)  | 0.00   |
| <b>LESHAN GIANTSTAR FARMING &amp; HUSBANDRY CORPORATION LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603477.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.615908                                 | (36,555.00)                                     | 2.259879   | 2.00  | 1.000000   |
| SDB3260123395   | Open                     | NEW                 | 25 Sep 2034                                    | (2,200)  | CNE100002T63                      | CNY                                   | 7.346800  | 100.00   | (849.1972)                                 | ACT/360                  | 2.259879                                  | (4,971.73)                                      | (4,971.73)   | (1.00)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603477.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.478750                                 | (6,591.50)                                      | 2.241974   | 2.00  | 1.000000   |
| SDB3260123395   | Open                     | NEW                 | 25 Sep 2034                                    | (400)    | CNE100002T63                      | CNY                                   | 7.346800  | 100.00   | (849.1972)                                 | ACT/360                  | 2.241974                                  | (896.79)  | (896.79)   | (0.18)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603477.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123395   | NEW                      | NEW                 | 25 Sep 2034                                    | 0        | CNE100002T63                      | CNY                                   |   | 100.00   | (933.5499)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>LIFEDRINK COMPANY CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 2585.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,308.333333                              | 692,500.00                                      | 2,274.000000                                       | 0.65  | 1.000000   |
| SDB3260121387   | Close                    | NEW                 | 22 Sep 2034                                    | 300      | JP3966680005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,308.483375                              | 692,545.01                                      | 682,200.00   | (45.01)   | 0.00   |
| <b>LIUZHOU IRON &amp; STEEL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 601003.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2.678789                                  | (44,200.02)                                     | 0.364334   | 2.00  | 1.000000   |
| SDB3262115544   | Open                     | NEW                 | 09 Nov 2034                                    | (16,500) | CNE000001R68                      | CNY                                   | 7.346800  | 100.00   | (1,748.3261)                               | ACT/360                  | 0.364334                                  | (6,011.51)                                      | (6,011.51)   | (1.20)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 601003.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2.668001                                  | (2,668.00)                                      | 0.362988   | 2.00  | 1.000000   |
| SDB3262115544   | Open                     | NEW                 | 09 Nov 2034                                    | (1,000)  | CNE000001R68                      | CNY                                   | 7.346800  | 100.00   | (1,748.3261)                               | ACT/360                  | 0.362988                                  | (362.99)  | (362.99)   | (0.07)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 601003.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262115544   | NEW                      | NEW                 | 09 Nov 2034                                    | 0        | CNE000001R68                      | CNY                                   |   | 100.00   | (1,748.5261)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>LOCTEK ERGONOMIC TECHNOLOGY CORP. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300729.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.140564                                 | (162,004.03)                                    | 2.059222   | 2.00  | 1.000000   |
| SDB3262540419  | Open                     | NEW                 | 16 Nov 2034                                    | (10,700) | CNE1000035N9                      | CNY                                   | 7.346800  | 100.00   | (1,811.0115)                               | ACT/360                  | 2.059222                                  | (22,033.68)                                     | (22,033.68)  | (4.41)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300729.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.050235                                 | (127,927.00)                                    | 2.047621   | 2.00  | 1.000000   |
| SDB3262540419  | Open                     | NEW                 | 16 Nov 2034                                    | (8,500)  | CNE1000035N9                      | CNY                                   | 7.346800  | 100.00   | (1,811.0115)                               | ACT/360                  | 2.047621                                  | (17,404.78)                                     | (17,404.78)  | (3.48)  | 0.00   |
| <b>LONG YUAN CONSTRUCTION GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600491.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261654688  |                          | NEW                 | 27 Oct 2034                                    | 0        | CNE000001HQ5                      | CNY                                   |   | 100.00   | (1,897.1642)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>LOTTERY CORP/THE CMN ORDINARY FULLY PAID</b>                                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | TLC.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 5.002810                                  | 39,872.40                                       | 5.012941   | 1.00  | 1.000000   |
| SDB3265201674  | Close                    | NEW                 | 10 Jan 2035                                    | 7,970    | AU0000219529                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 5.003310                                  | 39,876.38                                       | 39,953.14  | (3.99)  | 0.00   |
| <b>LUOYANG XINQIANGLIAN SLEWING BEARING CO. LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300850.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 17.648277                                 | (51,180.00)                                     | 2.401091   | 2.00  | 1.000000   |
| SDB3263242831  | Open                     | NEW                 | 30 Nov 2034                                    | (2,900)  | CNE100004116                      | CNY                                   | 7.346800  | 100.00   | (2,153.6572)                               | ACT/360                  | 2.401091                                  | (6,963.16)                                      | (6,963.16)   | (1.39)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300850.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 17.837360                                 | (94,538.01)                                     | 2.426005   | 2.00  | 1.000000   |
| SDB3263242831  | Open                     | NEW                 | 30 Nov 2034                                    | (5,300)  | CNE100004116                      | CNY                                   | 7.346800  | 100.00   | (2,153.6572)                               | ACT/360                  | 2.426005                                  | (12,857.83)                                     | (12,857.83)  | (2.57)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300850.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263242831  |                          | NEW                 | 30 Nov 2034                                    | 0        | CNE100004116                      | CNY                                   |   | 100.00   | (2,157.7097)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>LUXI CHEMICAL GROUP CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000830.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 11.131686                                 | (109,090.52)                                    | 1.596406   | 2.00  | 1.000000   |
| SDB3260123413  | Close                    | NEW                 | 25 Sep 2034                                    | (9,800)  | CNE000000WN3                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.514493                                  | (14,842.03)                                     | (15,644.78)  | (2.97)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000830.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 11.167421                                 | (147,409.96)                                    | 1.596406   | 2.00  | 1.000000   |
| SDB3260123413  | Close                    | NEW                 | 25 Sep 2034                                    | (13,200) | CNE000000WN3                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.518847                                  | (20,048.78)                                     | (21,072.56)  | (4.01)  | 0.00   |
| <b>LUZHOU LAOJIAO COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000568.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 115.805805                                | (717,995.99)                                    | 17.097519  | 2.00  | 1.000000   |
| SDB3264390176  | Close                    | NEW                 | 21 Dec 2034                                    | (6,200)  | CNE000000GF2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 15.750395                                 | (97,652.45)                                     | (106,004.62)                                       | (19.55)   | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 000568.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 114.905003                                | (114,905.00)                                    | 17.097519  | 2.00  | 1.000000   |
| SDB3264390176  | Close                    | NEW                 | 21 Dec 2034                                    | (1,000)  | CNE000000GF2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 15.633105                                 | (15,633.10)                                     | (17,097.52)  | (3.13)  | 0.00   |
| <b>M&amp;A RESEARCH INSTITUTE HOLDING CMN</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 9552.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,016.333333                              | 1,209,800.00                                    | 2,016.464395                                       | 0.65  | 1.000000   |
| SDB3262178991  | Open                     | NEW                 | 08 Nov 2034                                    | 600      | JP3167370000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,016.464395                              | 1,209,878.64                                    | 1,209,878.64                                       | (78.64)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action          | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count           | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|----------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|------------------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
| <b>MACQUARIE GROUP LIMITED CMN DEFERRED SETT.</b>                    |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3262115591  | Sell<br>Close            | Partial Termination<br>NEW | 10 Jan 2025<br>08 Nov 2034                     |          | MQG.AX<br>(914) AU000000MQG1      | AUD<br>AUD                            | AUD   |          | 4.334432                                   | AUD-OIS-RBA<br>ACT/365             | 228.788835<br>228.765956                  | (209,113.00)<br>(209,092.08)                    | 221.650000<br>(202,588.10)                         | 1.00<br>(20.91)   | 1.000000<br>0.00   |
| <b>MARUBENI CORPORATION CMN</b>                                      |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3264753543  | Buy<br>Close             | Partial Termination<br>NEW | 10 Jan 2025<br>27 Dec 2034                     |          | 8002.T<br>900 JP3877600001        | JPY<br>JPY                            | JPY   | 92.00    | 0.230000                                   | JPY-BOJ-TONAT<br>(25.0000) ACT/365 | 2,330.277778<br>2,330.429246              | 2,097,250.00<br>2,097,386.32                    | 2,392.500000<br>2,153,250.00                       | 0.65<br>(136.32)  | 1.000000<br>0.00   |
| <b>MATSUKIYOCOKARA CMN</b>   |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3262055918  | Sell<br>Open             | Upsize Trade<br>NEW        | 10 Jan 2025<br>06 Nov 2034                     |          | 3088.T<br>(300) JP3869010003      | JPY<br>JPY                            | JPY   | 92.00    | 0.226246                                   | JPY-BOJ-TONAT<br>(25.0000) ACT/365 | 2,297.666666<br>2,297.517318              | (689,300.00)<br>(689,255.20)                    | 2,297.517318<br>(689,255.20)                       | 0.65<br>(44.80)   | 1.000000<br>0.00   |
| <b>MEIDENSHA CORP. CMN</b>   |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3262800249  | Buy<br>Open              | Upsize Trade<br>NEW        | 10 Jan 2025<br>17 Nov 2034                     |          | 6508.T<br>300 JP3919800007        | JPY<br>JPY                            | JPY   | 90.00    | 0.226246                                   | JPY-BOJ-TONAT<br>ACT/365           | 4,241.666667<br>4,241.942375              | 1,272,500.00<br>1,272,582.71                    | 4,241.942375<br>1,272,582.71                       | 0.65<br>(82.71)   | 1.000000<br>0.00   |
| <b>MEITEC CORP. CMN</b>  |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3260121428  | Buy<br>Open              | Upsize Trade<br>NEW        | 10 Jan 2025<br>22 Sep 2034                     |          | 9744.T<br>800 JP3919200000        | JPY<br>JPY                            | JPY   | 90.00    | 0.226246                                   | JPY-BOJ-TONAT<br>ACT/365           | 2,961.687500<br>2,961.880010              | 2,369,350.00<br>2,369,504.01                    | 2,961.880010<br>2,369,504.01                       | 0.65<br>(154.01)  | 1.000000<br>0.00   |
| <b>MINERAL RESOURCES LIMITED CMN ORDINARY FULLY PAID</b>             |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3262055937  | Buy<br>Close             | Partial Termination<br>NEW | 10 Jan 2025<br>03 Nov 2034                     |          | MIN.AX<br>1,365 AU000000MIN4      | AUD<br>AUD                            | AUD   | 100.00   | 4.334432                                   | AUD-OIS-RBA<br>(25.0000) ACT/365   | 35.043663<br>35.047167                    | 47,834.60<br>47,839.38                          | 34.250000<br>46,751.25                             | 1.00<br>(4.78)  | 1.000000<br>0.00   |
| <b>MIRVAC GROUP CMN FULLY PAID ORDINARY/UNITS STAPLED SECURITIES</b> |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3260121552  | Sell<br>Close            | Partial Termination<br>NEW | 10 Jan 2025<br>22 Sep 2034                     |          | MGR.AX<br>(62,232) AU000000MGR9   | AUD<br>AUD                            | AUD   | 100.00   | 4.334432                                   | AUD-OIS-RBA<br>ACT/365             | 1.901162<br>1.900972                      | (118,313.11)<br>(118,301.29)                    | 1.875000<br>(116,685.00)                           | 1.00<br>(11.83)   | 1.000000<br>0.00   |
| <b>MISUMI GROUP INC. CMN</b>   |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3260121413  | Buy<br>Open              | Upsize Trade<br>NEW        | 10 Jan 2025<br>22 Sep 2034                     |          | 9962.T<br>300 JP3885400006        | JPY<br>JPY                            | JPY   | 90.00    | 0.226246                                   | JPY-BOJ-TONAT<br>ACT/365           | 2,445.333333<br>2,445.492280              | 733,600.00<br>733,647.68                        | 2,445.492280<br>733,647.68                         | 0.65<br>(47.68)   | 1.000000<br>0.00   |
| <b>mitsubishi elec corp cmn</b>                                      |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3265345635  | Buy<br>Open              | New Trade<br>NEW           | 10 Jan 2025<br>11 Jan 2035                     |          | 6503.T<br>1,200 JP3902400005      | JPY<br>JPY                            | JPY   | 90.00    | 0.226246                                   | JPY-BOJ-TONAT<br>ACT/365           | 2,654.250000<br>2,654.422526              | 3,185,100.00<br>3,185,307.03                    | 2,654.422526<br>3,185,307.03                       | 0.65<br>(207.03)  | 1.000000<br>0.00   |
| <b>MITSUBISHI HC CAPITAL CMN</b>                                     |                          |                            |  |          |                                   |                                       |   |          |  |                                    |   |   |  |   |  |
|  |                          |                            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                    |   |   |  | 0.00  |  |
| SDB3262867379  | Buy<br>Open              | Upsize Trade<br>NEW        | 10 Jan 2025<br>22 Nov 2034                     |          | 8593.T<br>1,900 JP3499800005      | JPY<br>JPY                            | JPY   | 90.00    | 0.226246                                   | JPY-BOJ-TONAT<br>ACT/365           | 1,030.000000<br>1,030.066950              | 1,957,000.00<br>1,957,127.21                    | 1,030.066950<br>1,957,127.21                       | 0.65<br>(127.20)  | 1.000000<br>0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

## Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>MITSUBISHI HEAVY IND CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upside Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 7011.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,227.200000                              | 7,795,200.00                                    | 2,227.344768                                       | 0.65  | 1.000000   |
| SDB3264753544  | Open                     | NEW                     | 27 Dec 2034                                    | 3,500    | JP3900000005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,227.344768                              | 7,795,706.69                                    | 7,795,706.69                                       | (506.69)  | 0.00   |
| <b>MITSUBISHI UFJ FINANCIAL GROUP CMN</b>                                  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | New Trade               | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 8306.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,918.535714                              | (123,553,699.98)                                | 1,918.411009                                       | 0.65  | 1.000000   |
| SDB3265345616  | Open                     | NEW                     | 11 Jan 2035                                    | (64,400) | JP3902900004                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 1,918.411009                              | (123,545,668.98)                                | (123,545,668.98)                                   | (8,030.99)  | 0.00   |
| <b>MITSUI FUDOSAN CO., LTD. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | New Trade               | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 8801.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,247.642857                              | 873,350.00                                      | 1,247.723954                                       | 0.65  | 1.000000   |
| SDB3265345622  | Open                     | NEW                     | 11 Jan 2035                                    | 700      | JP3893200000                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,247.723954                              | 873,406.77                                      | 873,406.77   | (56.77)   | 0.00   |
| <b>MITSUI O.S.K. LINES LTD CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | 9104.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265272400  |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3362700001                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>MIURA CO., LTD CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | New Trade               | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 6005.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,933.000000                              | 1,966,500.00                                    | 3,933.255645                                       | 0.65  | 1.000000   |
| SDB3265345612  | Open                     | NEW                     | 11 Jan 2035                                    | 500      | JP3880800002                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,933.255645                              | 1,966,627.82                                    | 1,966,627.82                                       | (127.82)  | 0.00   |
| <b>MTR CORP LTD CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | New Trade               | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 0066.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 25.281818                                 | 139,050.00                                      | 25.312283  | 1.20  | 1.000000   |
| SDB3265345628  | Open                     | NEW                     | 10 Jan 2035                                    | 5,500    | HK0066009694                      | HKD                                   | 1.000000  | 100.00   | 30.0000                                    | ACT/365                  | 25.312283                                 | 139,217.56                                      | 139,217.56   | (16.69)   | 0.00   |
| <b>MUANGTHAI CAPITAL PCL NVDR</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | MTC_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260121409  |                          | NEW                     | 22 Sep 2034                                    | 0        | TH6068010R19                      | THB                                   |   | 100.00   | (2,569.4637)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>MURATA MFG. CO., LTD. CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | NEW                     | 08 Jan 2025                                    |          | 6981.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265201666  |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3914400001                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>NAFINE CHEMICAL INDUSTRY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upside Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Open                     | NEW                     | 13 Jan 2025                                    |          | 000737.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.586664                                  | (5,152.00)                                      | 1.167846   | 2.00  | 1.000000   |
| SDB3263186006  | Open                     | NEW                     | 30 Nov 2034                                    | (600)    | CNE000000PR8                      | CNY                                   | 7.346800  | 100.00   | (2,025.9671)                               | ACT/360                  | 1.167846                                  | (700.71)  | (700.71)   | (0.14)  | 0.00   |
| <b>NAMURA SHIPBUILDING CO., LTD. CMN</b>                                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upside Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Open                     | NEW                     | 10 Jan 2025                                    |          | 7014.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,976.000000                              | (3,556,800.00)                                  | 1,975.871560                                       | 0.65  | 1.000000   |
| SDB3264390143  | Open                     | NEW                     | 20 Dec 2034                                    | (1,800)  | JP3651400008                      | JPY                                   | 1.000000  | 92.00    | (186.4942)                                 | ACT/365                  | 1,975.871560                              | (3,556,568.81)                                  | (3,556,568.81)                                     | (231.19)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>  |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>NANYA TECHNOLOGY CORPORATION ORD CMN</b>                                    |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 30.00   |  |
| SDB3262115580  | Sell                     | Upsize Trade      | 10 Jan 2025                                    |          | 2408.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 27.950007                                 | (83,850.02)                                     | 0.847638   | 2.75  | 1.000000   |
|  | Open                     | NEW               | 08 Nov 2034                                    | (3,000)  | TW0002408002                      | TWD                                   | 32.866000                                       | 100.00   | (443.7662)                                 | ACT/360                  | 0.847638                                  | (2,542.91)                                      | (2,542.91)   | (0.70)  | 0.00   |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 15.00   |  |
| SDB3262115580  | Sell                     | Upsize Trade      | 10 Jan 2025                                    |          | 2408.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 27.350004                                 | (27,350.00)                                     | 0.830690   | 2.75  | 1.000000   |
|  | Open                     | NEW               | 08 Nov 2034                                    | (1,000)  | TW0002408002                      | TWD                                   | 32.866000                                       | 100.00   | (443.7662)                                 | ACT/360                  | 0.830690                                  | (830.69)  | (830.69)   | (0.23)  | 0.00   |
| <b>NATIONAL SILICON INDUSTRY GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260128341  |                          | Spread Change     | 08 Jan 2025                                    |          | 688126.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|  |                          | NEW               | 25 Sep 2034                                    | 0        | CNE1000040F5                      | CNY                                   |   | 100.00   | (2,198.3444)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>NEC CORPORATION CMN</b>   |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264453060  | Buy                      | Full Termination  | 10 Jan 2025                                    |          | 6701.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 13,270.416667                             | 15,924,500.00                                   | 13,720.000000                                      | 0.65  | 1.000000   |
|  | Close                    | NEW               | 20 Dec 2034                                    | 1,200    | JP3733000008                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 13,271.279244                             | 15,925,535.09                                   | 16,464,000.00                                      | (1,035.09)  | 0.00   |
| <b>NETWEALTH GROUP LIMITED CMN ORDINARY FULLY PAID</b>                         |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3261588078  | Buy                      | Upsize Trade      | 10 Jan 2025                                    |          | NWL.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 29.815281                                 | 12,164.63                                       | 29.818263  | 1.00  | 1.000000   |
|  | Open                     | NEW               | 25 Oct 2034                                    | 408      | AU000000NWL7                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 29.818263                                 | 12,165.85                                       | 12,165.85  | (1.22)  | 0.00   |
| <b>NEW CHINA LIFE INSURANCE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>         |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
| SDB3265201655  | Buy                      | Upsize Trade      | 13 Jan 2025                                    |          | 601336.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 45.625534                                 | 383,254.49                                      | 6.209949   | 2.00  | 1.000000   |
|  | Open                     | NEW               | 11 Jan 2035                                    | 8,400    | CNE1000019Y0                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 6.209949                                  | 52,163.57                                       | 52,163.57  | (10.43)   | 0.00   |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
| SDB3265201655  | Buy                      | Upsize Trade      | 13 Jan 2025                                    |          | 601336.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 45.394911                                 | 249,672.01                                      | 6.180624   | 2.00  | 1.000000   |
|  | Open                     | NEW               | 11 Jan 2035                                    | 5,500    | CNE1000019Y0                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 6.180624                                  | 33,993.43                                       | 33,993.43  | (6.80)  | 0.00   |
| <b>NEW HOPE CORPORATION LIMITED CMN ORDINARY FULLY PAID</b>                    |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265201680  | Buy                      | Upsize Trade      | 10 Jan 2025                                    |          | NHC.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 4.843829                                  | 31,242.70                                       | 4.844313   | 1.00  | 1.000000   |
|  | Open                     | NEW               | 10 Jan 2035                                    | 6,450    | AU000000NHC7                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 4.844313                                  | 31,245.82                                       | 31,245.82  | (3.12)  | 0.00   |
| <b>NEXON CO.LTD. CMN</b>   |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263707256  | Buy                      | Full Termination  | 10 Jan 2025                                    |          | 3659.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,196.951807                              | 18,234,700.00                                   | 2,376.500000                                       | 0.65  | 1.000000   |
|  | Close                    | NEW               | 07 Dec 2034                                    | 8,300    | JP3758190007                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,197.094609                              | 18,235,885.25                                   | 19,724,950.00                                      | (1,185.26)  | 0.00   |
| <b>NEXTAGE CO. LTD. CMN</b>  |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265345643  | Sell                     | New Trade         | 10 Jan 2025                                    |          | 3186.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,439.153846                              | (1,870,900.00)                                  | 1,439.060301                                       | 0.65  | 1.000000   |
|  | Open                     | NEW               | 11 Jan 2035                                    | (1,300)  | JP3758210003                      | JPY                                   | 1.000000  | 100.00   | (100.0000)                                 | ACT/365                  | 1,439.060301                              | (1,870,778.39)                                  | (1,870,778.39)                                     | (121.61)  | 0.00   |
| <b>NEXTDC LIMITED CMN ORDINARY FULLY PAID</b>                                  |                          |                   |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                   | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3263530573  | Sell                     | Upsize Trade      | 10 Jan 2025                                    |          | NXT.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 15.451668                                 | (48,966.34)                                     | 15.450123  | 1.00  | 1.000000   |
|  | Open                     | NEW               | 06 Dec 2034                                    | (3,169)  | AU000000NXT8                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 15.450123                                 | (48,961.44)                                     | (48,961.44)  | (4.90)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>NGERN TID LOR PCL NVDR CMN SERIES NVDR</b>                              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | TIDLOR_n.BK                       | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3260121420  |                          | NEW                 | 22 Sep 2034                                    | 0        | THA271010R18                      | THB                                   |   | 100.00   | (1,298.9709)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>NICHIREI CORP CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 2871.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,997.000000                              | 399,700.00                                      | 3,997.259805                                       | 0.65  | 1.000000   |
| SDB3260427155  | Open                     | NEW                 | 28 Sep 2034                                    | 100      | JP3665200006                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,997.259805                              | 399,725.98                                      | 399,725.98   | (25.98)   | 0.00   |
| <b>NIDEC CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | New Trade           | 08 Jan 2025                                    |          | 6594.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,927.797521                              | (35,426,350.00)                                 | 2,927.607214                                       | 0.65  | 1.000000   |
| SDB3265345624  | Open                     | NEW                 | 11 Jan 2035                                    | (12,100) | JP3734800000                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 2,927.607214                              | (35,424,047.29)                                 | (35,424,047.29)                                    | (2,302.71)  | 0.00   |
| <b>NIHON KOHDEN CORP. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 6849.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,073.500000                              | (207,350.00)                                    | 2,073.365222                                       | 0.65  | 1.000000   |
| SDB3260760809  | Open                     | NEW                 | 12 Oct 2034                                    | (100)    | JP3706800004                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,073.365222                              | (207,336.52)                                    | (207,336.52)                                       | (13.48)   | 0.00   |
| <b>NINGBO SHAN SHAN CO CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 600884.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.256997                                  | (7,257.00)                                      | 0.987332   | 2.50  | 1.000000   |
| SDB3263116865  | Open                     | NEW                 | 27 Nov 2034                                    | (1,000)  | CNE000000JJ8                      | CNY                                   | 7.346800  | 100.00   | (1,689.5127)                               | ACT/360                  | 0.987332                                  | (987.33)  | (987.33)   | (0.20)  | 0.00   |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 600884.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.254997                                  | (11,608.00)                                     | 0.986730   | 5.84  | 1.000000   |
| SDB3263116865  | Open                     | NEW                 | 27 Nov 2034                                    | (1,600)  | CNE000000JJ8                      | CNY                                   | 7.346800  | 100.00   | (1,689.5127)                               | ACT/360                  | 0.986730                                  | (1,578.77)                                      | (1,578.77)   | (0.32)  | 0.00   |
| <b>NINGXIA BAOFENG ENERGY GROUP CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600989.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3264857840  |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE100003LF5                      | CNY                                   |   | 100.00   | (441.0983)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>NIPPON PAINT CO., LTD. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upsize Trade        | 08 Jan 2025                                    |          | 4612.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,000.780000                              | 4,003,120.00                                    | 1,000.845051                                       | 0.65  | 1.000000   |
| SDB3264255559  | Open                     | NEW                 | 15 Dec 2034                                    | 4,000    | JP3749400002                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,000.845051                              | 4,003,380.20                                    | 4,003,380.20                                       | (260.20)  | 0.00   |
| <b>NIPPON SANSO HOLDINGS CORP CMN</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 4091.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 4,427.000000                              | (442,700.00)                                    | 4,424.000000                                       | 0.65  | 1.000000   |
| SDB3260427143  | Close                    | NEW                 | 28 Sep 2034                                    | (100)    | JP3711600001                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 4,426.712245                              | (442,671.22)                                    | (442,400.00)                                       | (28.78)   | 0.00   |
| <b>NIPPON STEEL CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Full Termination    | 08 Jan 2025                                    |          | 5401.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,130.837210                              | 13,462,600.00                                   | 3,182.000000                                       | 0.65  | 1.000000   |
| SDB3264792330  | Close                    | NEW                 | 28 Dec 2034                                    | 4,300    | JP3381000003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,131.040714                              | 13,463,475.07                                   | 13,682,600.00                                      | (875.07)  | 0.00   |
| <b>NISSAN MOTOR CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 7201.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 469.524561                                | 5,352,580.00                                    | 480.000000   | 0.65  | 1.000000   |
| SDB3264520293  | Close                    | NEW                 | 21 Dec 2034                                    | 11,400   | JP3672400003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 469.555080                                | 5,352,927.91                                    | 5,472,000.00                                       | (347.92)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

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| Contract ID                                  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>NITTO DENKO CMN</b>                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 6988.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,703.500000                              | (270,350.00)                                    | 2,635.296283                                       | 0.00  | 1.000000   |
| SDB3265201704                                | Close                    | NEW                 | 10 Jan 2025<br>11 Jan 2035                     | (100)    | JP3684000007                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,703.324272                              | (270,332.43)                                    | (263,529.63)                                       | (17.57)   | 0.00   |
| <b>NOF CORPORATION CMN</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upside Trade        | 08 Jan 2025                                    |          | 4403.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,181.600000                              | 1,090,800.00                                    | 2,181.741804                                       | 0.65  | 1.000000   |
| SDB3261588071                                | Open                     | NEW                 | 10 Jan 2025<br>25 Oct 2034                     | 500      | JP3753400005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,181.741804                              | 1,090,870.90                                    | 1,090,870.90                                       | (70.90)   | 0.00   |
| <b>NOMURA MICRO SCIENCE CMN</b>              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 6254.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 2,906.545455                              | 3,197,200.00                                    | 2,311.000000                                       | 0.65  | 1.000000   |
| SDB3260121385                                | Close                    | NEW                 | 10 Jan 2025<br>22 Sep 2034                     | 1,100    | JP3762950008                      | JPY                                   | 1.000000  | 92.00    | (128.5947)                                 | ACT/365                  | 2,906.734380                              | 3,197,407.82                                    | 2,542,100.00                                       | (207.82)  | 0.00   |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 6254.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260121385                                |                          | NEW                 | 08 Jan 2025<br>22 Sep 2034                     | 0        | JP3762950008                      | JPY                                   |   | 92.00    | (126.3963)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>OBIC BUSINESS CONSULTANTS CMN</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Upside Trade        | 08 Jan 2025                                    |          | 4733.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 6,708.500000                              | 1,341,700.00                                    | 6,708.936052                                       | 0.65  | 1.000000   |
| SDB3260121423                                | Open                     | NEW                 | 10 Jan 2025<br>22 Sep 2034                     | 200      | JP3173500004                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 6,708.936052                              | 1,341,787.21                                    | 1,341,787.21                                       | (87.21)   | 0.00   |
| <b>OJI HOLDINGS CMN</b>                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upside Trade        | 08 Jan 2025                                    |          | 3861.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 602.583333                                | (361,550.00)                                    | 602.544165   | 0.65  | 1.000000   |
| SDB3260458794                                | Open                     | NEW                 | 10 Jan 2025<br>29 Sep 2034                     | (600)    | JP3174410005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 602.544165                                | (361,526.50)                                    | (361,526.50)                                       | (23.50)   | 0.00   |
| <b>OMRON CORPORATION CMN</b>                 |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 6645.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 4,935.909091                              | 43,436,000.00                                   | 5,353.000000                                       | 0.65  | 1.000000   |
| SDB3263985551                                | Close                    | NEW                 | 10 Jan 2025<br>13 Dec 2034                     | 8,800    | JP3197800000                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 4,936.229925                              | 43,438,823.34                                   | 47,106,400.00                                      | (2,823.34)  | 0.00   |
| <b>ONO PHARMACEUTICAL CMN</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Full Termination    | 08 Jan 2025                                    |          | 4528.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,647.787879                              | (5,437,700.00)                                  | 1,634.500000                                       | 0.65  | 1.000000   |
| SDB3264328857                                | Close                    | NEW                 | 10 Jan 2025<br>20 Dec 2034                     | (3,300)  | JP3197600004                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,647.680773                              | (5,437,346.55)                                  | (5,393,850.00)                                     | (353.45)  | 0.00   |
| <b>ORACLE CORPORATION JAPAN CMN</b>          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 4716.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 14,600.000000                             | (1,460,000.00)                                  | 15,155.000000                                      | 0.65  | 1.000000   |
| SDB3260588249                                | Close                    | NEW                 | 10 Jan 2025<br>04 Oct 2034                     | (100)    | JP3689500001                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 14,599.051000                             | (1,459,905.10)                                  | (1,515,500.00)                                     | (94.90)   | 0.00   |
| <b>ORORA LIMITED CMN ORDINARY FULLY PAID</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upside Trade        | 08 Jan 2025                                    |          | ORA.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 2.447269                                  | (291.23)  | 2.447024   | 1.00  | 1.000000   |
| SDB3260458766                                | Open                     | NEW                 | 10 Jan 2025<br>29 Sep 2034                     | (119)    | AU000000ORA8                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 2.447024                                  | (291.20)  | (291.20)   | (0.03)  | 0.00   |
| <b>OSAKA GAS CO., LTD. CMN</b>               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 9532.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,358.500000                              | 671,700.00                                      | 3,460.000000                                       | 0.65  | 1.000000   |
| SDB3264255517                                | Close                    | NEW                 | 10 Jan 2025<br>15 Dec 2034                     | 200      | JP3180400008                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,358.718302                              | 671,743.66                                      | 692,000.00   | (43.66)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>PALADIN ENERGY LTD CMN ORDINARY FULLY PAID</b>                           |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Full Termination        | 08 Jan 2025                                    |          | PDN.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 8.280734                                  | 10,607.62                                       | 7.560000   | 0.00  | 1.000000   |
| SDB3264390195   | Close                    | NEW                     | 20 Dec 2034                                    | 1,281    | AU000000PDN8                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 8.281562                                  | 10,608.68                                       | 9,684.36   | (1.06)  | 0.00   |
| <b>PEGATRON CORPORATION CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | New Trade               | 08 Jan 2025                                    |          | 4938.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 95.199997                                 | (285,599.99)                                    | 2.887124   | 30.00   | 1.000000   |
| SDB3265345606   | Open                     | NEW                     | 10 Jan 2035                                    | (3,000)  | TW0004938006                      | TWD                                   | 32.866000                                       | 100.00   | (40.0000)                                  | ACT/360                  | 2.887124                                  | (8,661.37)                                      | (8,661.37)   | (2.39)  | 0.00   |
| <b>PETROCHINA COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b>             |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Partial Termination     | 08 Jan 2025                                    |          | 601857.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.021203                                  | 691,024.15                                      | 1.220861   | 0.84  | 1.000000   |
| SDB3263707255   | Close                    | NEW                     | 08 Dec 2034                                    | 76,600   | CNE1000007Q1                      | CNY                                   | 7.346800  | 100.00   | (212.0471)                                 | ACT/360                  | 1.228258                                  | 94,084.56                                       | 93,517.95  | (18.81)   | 0.00   |
|   | Buy                      | Partial Termination     | 08 Jan 2025                                    |          | 601857.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.070002                                  | 907.00  | 1.220861   | 0.01  | 1.000000   |
| SDB3263707255   | Close                    | NEW                     | 08 Dec 2034                                    | 100      | CNE1000007Q1                      | CNY                                   | 7.346800  | 100.00   | (212.0471)                                 | ACT/360                  | 1.234799                                  | 123.48  | 122.09   | (0.02)  | 0.00   |
|   | Buy                      | Full Termination        | 08 Jan 2025                                    |          | 601857.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.035789                                  | 471,668.19                                      | 1.220861   | (2.50)  | 1.000000   |
| SDB3263707255   | Close                    | NEW                     | 08 Dec 2034                                    | 52,200   | CNE1000007Q1                      | CNY                                   | 7.346800  | 100.00   | (212.0471)                                 | ACT/360                  | 1.229833                                  | 64,197.28                                       | 63,728.94  | (12.84)   | 0.00   |
| <b>PHARMA ESSENTIA CORPORATION CMN</b>                                      |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          | 6446.TW                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 720.999996                                | (721,000.00)                                    | 21.865719  | 30.00   | 1.000000   |
| SDB3260121402   | Open                     | NEW                     | 22 Sep 2034                                    | (1,000)  | TW0006446008                      | TWD                                   | 32.866000                                       | 100.00   | (273.6111)                                 | ACT/360                  | 21.865719                                 | (21,865.72)                                     | (21,865.72)  | (6.03)  | 0.00   |
| <b>PHARMABLOCK SCIENCES (NANJING), INC. CMN CLASS A SERIES NORTHBOUND</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Partial Termination     | 08 Jan 2025                                    |          | 300725.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 30.733398                                 | 286,281.60                                      | 4.588471   | 0.00  | 1.000000   |
| SDB3264054688   | Close                    | NEW                     | 14 Dec 2034                                    | 9,315    | CNE1000035K5                      | CNY                                   | 7.346800  | 100.00   | (2,188.9380)                               | ACT/360                  | 4.183236                                  | 38,966.84                                       | 42,741.61  | 0.00  | 0.00   |
| <b>PINGDINGSHAN TIANAN COAL MINING CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          | 601666.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.210000                                  | (921.00)  | 1.252624   | 5.84  | 1.000000   |
| SDB3260123573   | Open                     | NEW                     | 25 Sep 2034                                    | (100)    | CNE000001PH7                      | CNY                                   | 7.346800  | 100.00   | (957.2695)                                 | ACT/360                  | 1.252624                                  | (125.26)  | (125.26)   | (0.03)  | 0.00   |
| <b>PLAID INC. (JAPAN) CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 4165.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3265201672   |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3833270006                      | JPY                                   |   | 92.00    | (250.0000)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          | 4165.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 953.666666                                | (286,100.00)                                    | 953.604678   | 0.00  | 1.000000   |
| SDB3265201672   | Open                     | AMEND                   | 11 Jan 2035                                    | (300)    | JP3833270006                      | JPY                                   | 1.000000  | 92.00    | (250.0000)                                 | ACT/365                  | 953.604678                                | (286,081.40)                                    | (286,081.40)                                       | (18.60)   | 0.00   |
| <b>POLA ORBIS HOLDINGS CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change           | 08 Jan 2025                                    |          | 4927.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3264583138   |                          | NEW                     | 22 Dec 2034                                    | 0        | JP3855900001                      | JPY                                   |   | 92.00    | (66.6666)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>               |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          | 600155.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.691670                                  | (2,007.50)                                      | 0.910418   | 2.50  | 1.000000   |
| SDB3264328846   | Open                     | NEW                     | 21 Dec 2034                                    | (300)    | CNE000000X53                      | CNY                                   | 7.346800  | 100.00   | (1,100.0000)                               | ACT/360                  | 0.910418                                  | (273.13)  | (273.13)   | (0.05)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>POLARIS BAY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 600155.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.750001                                  | (2,700.00)                                      | 0.918047   | 2.00  | 1.000000   |
| SDB3264328846   | Open                     | NEW                     | 21 Dec 2034                                    | (400)    | CNE000000X53                      | CNY                                   | 7.346800  | 100.00   | (1,100.0000)                               | ACT/360                  | 0.918047                                  | (367.22)  | (367.22)   | (0.07)  | 0.00   |
| <b>POLY DEVELOPMENTS AND HOLDINGS GROUP COLTD CMN CLASS A SERIES NORTHBOUND</b>         |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Partial Termination     | 13 Jan 2025                                    |          | 600048.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.559289                                  | (41,940.52)                                     | 1.209936   | 2.00  | 1.000000   |
| SDB3264857807   | Close                    | NEW                     | 02 Jan 2035                                    | (4,900)  | CNE000001ND1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.164512                                  | (5,706.11)                                      | (5,928.69)   | (1.14)  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Full Termination        | 13 Jan 2025                                    |          | 600048.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.595267                                  | (195,972.09)                                    | 1.209936   | 2.00  | 1.000000   |
| SDB3264857807   | Close                    | NEW                     | 02 Jan 2035                                    | (22,800) | CNE000001ND1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.169016                                  | (26,653.56)                                     | (27,586.54)  | (5.33)  | 0.00   |
| <b>PT BANK CENTRAL ASIA TBK SCRIPLESS</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 4.66  |  |
|   | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | BBCA.JK                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9,665.531866                              | 1,915,708,415.84                                | 0.597583   | 5.00  | 1.000000   |
| SDB3265058824   | Open                     | NEW                     | 04 Jan 2035                                    | 198,200  | ID1000109507                      | IDR                                   | 16189.999881                                    | 85.00    | 65.0000                                    | ACT/360                  | 0.597583                                  | 118,440.95                                      | 118,440.95   | (59.16)   | 0.00   |
| <b>PT TELEKOMUNIKASI INDONESIA, TBK. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 4.66  |  |
|   | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | TLKM.JK                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 2,657.288160                              | 288,581,494.18                                  | 0.164290   | 5.00  | 1.000000   |
| SDB3260121389   | Open                     | NEW                     | 22 Sep 2034                                    | 108,600  | ID1000129000                      | IDR                                   | 16189.999881                                    | 85.00    | 65.0000                                    | ACT/360                  | 0.164290                                  | 17,841.89                                       | 17,841.89  | (8.91)  | 0.00   |
| <b>PTT EXPLORATION AND PRODUCTION PUBLIC COMPANY LIMITED NVDR CMN</b>                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
|   | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | PTTEP_n.BK                        | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 124.938586                                | 3,560,749.70                                    | 3.612462   | 4.00  | 1.000000   |
| SDB3260121401   | Open                     | NEW                     | 22 Sep 2034                                    | 28,500   | TH0355010R16                      | THB                                   | 34.600000                                       | 90.00    | 40.0000                                    | ACT/360                  | 3.612462                                  | 102,955.17                                      | 102,955.17   | (41.16)   | 0.00   |
| <b>PTT GLOBAL CHEMICAL PUBLIC COMPANY LIMITED NVDR</b>                                  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change           | 08 Jan 2025                                    |          | PTTGC_n.BK                        | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265128017   |                          | NEW                     | 05 Jan 2035                                    | 0        | TH1074010R12                      | THB                                   |   | 100.00   | (479.9715)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>QINGDAO EASTSOFT COMMUNICATION TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 300183.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.970001                                 | 1,497.00  | 2.642468   | 2.00  | 1.000000   |
| SDB3264649855   | Close                    | NEW                     | 02 Jan 2035                                    | 100      | CNE1000010C5                      | CNY                                   | 7.346800  | 100.00   | (1,825.0000)                               | ACT/360                  | 2.037520                                  | 203.75  | 264.25   | (0.04)  | 0.00   |
| <b>QINGDAO GAOCE TECHNOLOGY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 688556.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.380397                                 | 285,907.27                                      | 1.435681   | 0.00  | 1.000000   |
| SDB3265201713   | Close                    | NEW                     | 11 Jan 2035                                    | 27,543   | CNE1000044B6                      | CNY                                   | 7.346800  | 100.00   | (2,225.0000)                               | ACT/360                  | 1.412914                                  | 38,915.89                                       | 39,542.96  | 0.00  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 688556.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.378697                                 | (14,249.95)                                     | 1.411575   | 2.00  | 1.000000   |
| SDB3265201713   | Open                     | NEW                     | 11 Jan 2035                                    | (1,373)  | CNE1000044B6                      | CNY                                   | 7.346800  | 100.00   | (2,225.0000)                               | ACT/360                  | 1.411575                                  | (1,938.09)                                      | (1,938.09)   | (0.39)  | 0.00   |
| <b>RAKUTEN GROUP CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 4755.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265272399   |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3967200001                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>RAKUTEN GROUP CMN (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | 4755.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 892.309677                                | (2,766,160.00)                                  | 892.251677   | 0.65  | 1.000000   |
| SDB3265272399  | Open                     | AMEND               | 11 Jan 2035                                    | (3,100)  | JP3967200001                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 892.251677                                | (2,765,980.20)                                  | (2,765,980.20)                                     | (179.80)  | 0.00   |
| <b>RAMSAY HEALTH CARE LTD(AUD) CMN ORDINARY FULLY PAID</b>                               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | RHC.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 34.680277                                 | (156,477.41)                                    | 34.676809  | 1.00  | 1.000000   |
| SDB3265057955  | Open                     | NEW                 | 04 Jan 2035                                    | (4,512)  | AU000000RHC8                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 34.676809                                 | (156,461.76)                                    | (156,461.76)                                       | (15.65)   | 0.00   |
| <b>RANGE INTELLIGENT COMPUTING TECHNOLOGY GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 300442.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260487510  |                          | NEW                 | 11 Oct 2034                                    | 0        | CNE100001Z58                      | CNY                                   |   | 100.00   | (1,419.6572)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.000000   |
| <b>RECRUIT HOLDINGS CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Partial Termination | 10 Jan 2025                                    |          | 6098.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 11,325.000000                             | (9,060,000.00)                                  | 11,280.376034                                      | 0.65  | 1.000000   |
| SDB3265272415  | Close                    | NEW                 | 11 Jan 2035                                    | (800)    | JP3970300004                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 11,324.263875                             | (9,059,411.10)                                  | (9,024,300.83)                                     | (588.90)  | 0.00   |
| <b>REMEGEN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 688331.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263589496  |                          | NEW                 | 07 Dec 2034                                    | 0        | CNE100005B03                      | CNY                                   |   | 100.00   | (1,263.5397)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.000000   |
| <b>RENESAS ELECTRONICS CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | New Trade           | 10 Jan 2025                                    |          | 6723.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,110.823530                              | (14,353,600.00)                                 | 2,110.686326                                       | 0.65  | 1.000000   |
| SDB3265345683  | Open                     | NEW                 | 11 Jan 2035                                    | (6,800)  | JP3164720009                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 2,110.686326                              | (14,352,667.02)                                 | (14,352,667.02)                                    | (932.98)  | 0.00   |
| <b>RESONA HOLDINGS CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Partial Termination | 10 Jan 2025                                    |          | 8308.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,170.420000                              | (8,778,150.00)                                  | 1,144.500000                                       | 0.65  | 1.000000   |
| SDB3263868377  | Close                    | NEW                 | 08 Dec 2034                                    | (7,500)  | JP3500610005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,170.343923                              | (8,777,579.42)                                  | (8,583,750.00)                                     | (570.58)  | 0.00   |
| <b>RESORTTRUST INC CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 4681.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,089.750000                              | 1,235,900.00                                    | 3,142.000000                                       | 0.65  | 1.000000   |
| SDB3260121526  | Close                    | NEW                 | 22 Sep 2034                                    | 400      | JP3974450003                      | JPY                                   | 1.000000  | 92.05    | (25.0000)                                  | ACT/365                  | 3,089.950834                              | 1,235,980.33                                    | 1,256,800.00                                       | (80.33)   | 0.00   |
| <b>RINNAI CORP. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | 5947.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,223.444445                              | (2,901,100.00)                                  | 3,223.234921                                       | 0.65  | 1.000000   |
| SDB3260458771  | Open                     | NEW                 | 29 Sep 2034                                    | (900)    | JP3977400005                      | JPY                                   | 1.000000  | 92.04    | (25.0000)                                  | ACT/365                  | 3,223.234921                              | (2,900,911.43)                                  | (2,900,911.43)                                     | (188.57)  | 0.00   |
| <b>RIO TINTO LIMITED CMN-AU ORDINARY FULLY PAID</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upside Trade        | 10 Jan 2025                                    |          | RIO.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 115.872356                                | 32,212.51                                       | 115.883943   | 1.00  | 1.000000   |
| SDB3265201685  | Open                     | NEW                 | 10 Jan 2035                                    | 278      | AU000000RIO1                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 115.883943                                | 32,215.74                                       | 32,215.74  | (3.22)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>ROBOTECHNIK INTELLIGENT TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
| SDB3264390221  | Buy                      | Partial Termination     | 13 Jan 2025                                    |          | 300757.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 169.799997                                | 16,980.00                                       | 30.770071  | 2.00  | 1.000000   |
|  | Close                    | NEW                     | 21 Dec 2034                                    | 100      | CNE100003JT0                      | CNY                                   |   | 7.346800 | 100.00                                     | (1,750.0000)             | 23.118669                                 | 2,311.87  | 3,077.01   | (0.46)  | 0.00   |
| <b>ROHM CO LTD ORD CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265201700  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 6963.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,557.843750                              | (2,492,550.00)                                  | 1,557.742490                                       | 0.65  | 1.000000   |
|  | Open                     | NEW                     | 11 Jan 2035                                    | (1,600)  | JP3982800009                      | JPY                                   |   | 1.000000 | 92.00                                      | (25.0000)                | 1,557.742490                              | (2,492,387.98)                                  | (2,492,387.98)                                     | (162.02)  | 0.00   |
| <b>RORZE CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265201688  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | 6323.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,639.600000                              | (819,800.00)                                    | 1,639.493426                                       | 0.65  | 1.000000   |
|  | Open                     | NEW                     | 11 Jan 2035                                    | (500)    | JP3982200002                      | JPY                                   |   | 1.000000 | 92.00                                      | (25.0000)                | 1,639.493426                              | (819,746.71)                                    | (819,746.71)                                       | (53.29)   | 0.00   |
| <b>S.F. HOLDING CO., LTD CMN CLASS A SERIES NORTHBOUND</b>                     |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3265345614  | Sell                     | New Trade               | 13 Jan 2025                                    |          | 002352.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.719445                                 | (142,990.00)                                    | 5.403927   | 2.00  | 1.000000   |
|  | Open                     | NEW                     | 11 Jan 2035                                    | (3,600)  | CNE100000L63                      | CNY                                   |   | 7.346800 | 100.00                                     | (625.0000)               | 5.403927                                  | (19,454.14)                                     | (19,454.14)  | (3.89)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265345614  | Sell                     | Upsize Trade            | 13 Jan 2025                                    |          | 002352.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.859520                                 | (83,704.99)                                     | 5.421172   | 2.00  | 1.000000   |
|  | Open                     | NEW                     | 11 Jan 2035                                    | (2,100)  | CNE100000L63                      | CNY                                   |   | 7.346800 | 100.00                                     | (625.0000)               | 5.421172                                  | (11,384.46)                                     | (11,384.46)  | (2.28)  | 0.00   |
| <b>SAKURA INTERNET INC. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272403  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 3778.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|  |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3317300006                      | JPY                                   |   |          | 92.00                                      | (1,200.0000)             | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SANRIO CO LTD</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260760905  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 8136.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 5,336.750000                              | 4,269,400.00                                    | 5,540.000000                                       | 0.65  | 1.000000   |
|  | Close                    | NEW                     | 12 Oct 2034                                    | 800      | JP3343200006                      | JPY                                   |   | 1.000000 | 92.00                                      | (25.0000)                | 5,337.096889                              | 4,269,677.51                                    | 4,432,000.00                                       | (277.51)  | 0.00   |
| <b>SANSAN CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3261510782  | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | 4443.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,119.428571                              | 1,483,600.00                                    | 2,119.566334                                       | 0.65  | 1.000000   |
|  | Open                     | NEW                     | 25 Oct 2034                                    | 700      | JP3332540008                      | JPY                                   |   | 1.000000 | 90.00                                      | 25.0000                  | 2,119.566334                              | 1,483,696.43                                    | 1,483,696.43                                       | (96.43)   | 0.00   |
| <b>SANTOS LTD (ORD) CMN ORDINARY FULLY PAID</b>                                |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3261285283  | Sell                     | Partial Termination     | 10 Jan 2025                                    |          | STO.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 6.986991                                  | (1,509.19)                                      | 6.680000   | 1.00  | 1.000000   |
|  | Close                    | NEW                     | 19 Oct 2034                                    | (216)    | AU000000STO6                      | AUD                                   |   | 1.000000 | 100.00                                     | 25.0000                  | 6.986292                                  | (1,509.04)                                      | (1,442.88)   | (0.15)  | 0.00   |
| <b>SAPPORO HOLDINGS CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3262741487  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 2501.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 7,678.500000                              | 1,535,700.00                                    | 8,318.000000                                       | 0.65  | 1.000000   |
|  | Close                    | NEW                     | 16 Nov 2034                                    | 200      | JP3320800000                      | JPY                                   |   | 1.000000 | 92.00                                      | (25.0000)                | 7,678.999102                              | 1,535,799.82                                    | 1,663,600.00                                       | (99.82)   | 0.00   |
| <b>SBI HOLDINGS, INC. CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265345666  | Sell                     | New Trade               | 10 Jan 2025                                    |          | 8473.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 4,073.350000                              | (8,146,700.00)                                  | 4,073.085232                                       | 0.65  | 1.000000   |
|  | Open                     | NEW                     | 11 Jan 2035                                    | (2,000)  | JP3436120004                      | JPY                                   |   | 1.000000 | 100.00                                     | (25.0000)                | 4,073.085232                              | (8,146,170.46)                                  | (8,146,170.46)                                     | (529.54)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SBI SUMISHIN NET BANK CMN</b>                                 |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 7163.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,755.000000                              | 1,502,000.00                                    | 3,790.000000                                       | 0.65  | 1.000000   |
| SDB3260599733  | Close                    | NEW                     | 04 Oct 2034                                    | 400      | JP3400650002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,755.244075                              | 1,502,097.63                                    | 1,516,000.00                                       | (97.63)   | 0.00   |
| <b>SCG PACKAGING PUBLIC COMPANY LIMITED NVDR CMN SERIES NVDR</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
|  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | SCGP_n.BK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 18.688581                                 | (278,459.86)                                    | 0.539905   | 4.00  | 1.000000   |
| SDB3265128016  | Open                     | NEW                     | 05 Jan 2035                                    | (14,900) | TH0098010R12                      | THB                                   | 34.600000                                       | 100.00   | (4,000.0000)                               | ACT/360                  | 0.539905                                  | (8,044.58)                                      | (8,044.58)   | (3.22)  | 0.00   |
| <b>SCSK CORPORATION CMN</b>                                      |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Partial Termination     | 10 Jan 2025                                    |          | 9719.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,225.000000                              | (322,500.00)                                    | 3,331.000000                                       | 0.65  | 1.000000   |
| SDB3260427112  | Close                    | NEW                     | 28 Sep 2034                                    | (100)    | JP3400400002                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,224.790375                              | (322,479.04)                                    | (333,100.00)                                       | (20.96)   | 0.00   |
| <b>SEATRIUM LIMITED CMN</b>                                      |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 4.00  |  |
|  | Sell                     | Upsize Trade            | 10 Jan 2025                                    |          | SEAT.SI                           | SGD                                   | SGD   |          | 2.860399                                   | SGD-SORA                 | 2,235.126                                 | (26,598.00)                                     | 2,234.064  | 0.75  | 1.000000   |
| SDB3262990909  | Open                     | NEW                     | 22 Nov 2034                                    | (11,900) | SGXE34184239                      | SGD                                   | 1.000000  | 100.00   | (121.4134)                                 | ACT/365                  | 2,234.064                                 | (26,585.36)                                     | (26,585.36)  | (1.99)  | 0.00   |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change           | 08 Jan 2025                                    |          | SEAT.SI                           | SGD                                   | SGD   |          | 2.781500                                   | SGD-SORA                 | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262990909  |                          | NEW                     | 22 Nov 2034                                    | 0        | SGXE34184239                      | SGD                                   |   | 100.00   | (116.8292)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SECOM CO., LTD. CMN</b>                                       |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | New Trade               | 10 Jan 2025                                    |          | 9735.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 5,214.076923                              | 6,778,300.00                                    | 5,214.415838                                       | 0.65  | 1.000000   |
| SDB3265345641  | Open                     | NEW                     | 11 Jan 2035                                    | 1,300    | JP3421800008                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 5,214.415838                              | 6,778,740.59                                    | 6,778,740.59                                       | (440.59)  | 0.00   |
| <b>SEIBU HOLDINGS INC CMN</b>                                    |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Partial Termination     | 10 Jan 2025                                    |          | 9024.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,373.000000                              | (1,686,500.00)                                  | 3,208.000000                                       | 0.65  | 1.000000   |
| SDB3264753530  | Close                    | NEW                     | 27 Dec 2034                                    | (500)    | JP3417200007                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 3,372.780755                              | (1,686,390.38)                                  | (1,604,000.00)                                     | (109.62)  | 0.00   |
| <b>SEKISUI CHEMICAL CO., LTD. CMN</b>                            |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 4204.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264921635  |                          | NEW                     | 09 Jan 2035                                    | 0        | JP3419400001                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SEKISUI HOUSE, LTD. CMN</b>                                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 1928.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,712.000000                              | 3,712,000.00                                    | 3,782.000000                                       | 0.65  | 1.000000   |
| SDB3263707268  | Close                    | NEW                     | 07 Dec 2034                                    | 1,000    | JP3420600003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,712.241280                              | 3,712,241.28                                    | 3,782,000.00                                       | (241.28)  | 0.00   |
| <b>SEVEN BANK CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade            | 10 Jan 2025                                    |          | 8410.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 304.413135                                | 7,184,149.99                                    | 304.432922   | 0.65  | 1.000000   |
| SDB3263530540  | Open                     | NEW                     | 06 Dec 2034                                    | 23,600   | JP3105220002                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 304.432922                                | 7,184,616.96                                    | 7,184,616.96                                       | (466.97)  | 0.00   |
| <b>SG HOLDINGS CO., LTD. CMN</b>                                 |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | New Trade               | 10 Jan 2025                                    |          | 9143.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,510.034483                              | (4,379,100.00)                                  | 1,509.936331                                       | 0.65  | 1.000000   |
| SDB3265345660  | Open                     | NEW                     | 11 Jan 2035                                    | (2,900)  | JP3162770006                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 1,509.936331                              | (4,378,815.36)                                  | (4,378,815.36)                                     | (284.64)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SHANDONG GOLD MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600547.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 24.459556                                 | (136,973.51)                                    | 3.327782   | 2.00  | 1.000000   |
| SDB3265201724  | Open                     | NEW                 | 11 Jan 2035                                    | (5,600)  | CNE000001FR7                      | CNY                                   | 7.346800  | 100.00   | (1,275.0000)                               | ACT/360                  | 3.327782                                  | (18,635.58)                                     | (18,635.58)  | (3.73)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600547.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 24.477535                                 | (1,062,325.02)                                  | 3.329115   | 2.00  | 1.000000   |
| SDB3265201724  | Open                     | NEW                 | 11 Jan 2035                                    | (43,400) | CNE000001FR7                      | CNY                                   | 7.346800  | 100.00   | (1,275.0000)                               | ACT/360                  | 3.329115                                  | (144,483.59)                                    | (144,483.59)                                       | (28.92)   | 0.00   |
| <b>SHANDONG INTCO RECYCLING RESOURCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 688087.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649724  |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE100004PB3                      | CNY                                   |   | 100.00   | (1,711.1148)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANDONG SHIDA SHENGHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 603026.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649907  |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE100001ZW4                      | CNY                                   |   | 100.00   | (1,749.1379)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANDONG WEIFANG RAINBOW CHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 301035.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264921655  |                          | NEW                 | 05 Jan 2035                                    | 0        | CNE100004NC6                      | CNY                                   |   | 100.00   | (1,983.3333)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANGHAI AOHUA PHOTOELECTRICITY ENDOSCOPE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.640637                                 | 601,546.67                                      | 5.448110   | 0.00  | 1.000000   |
| SDB3261510767  | Close                    | NEW                 | 26 Oct 2034                                    | 15,175   | CNE100004ZJ5                      | CNY                                   | 7.346800  | 100.00   | (1,756.9879)                               | ACT/360                  | 5.395633                                  | 81,878.73                                       | 82,675.07  | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261510767  |                          | NEW                 | 26 Oct 2034                                    | 0        | CNE100004ZJ5                      | CNY                                   |   | 100.00   | (1,726.4331)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | New Trade           | 13 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.640637                                 | 41,345.18                                       | 5.395633   | 0.00  | 1.000000   |
| SDB3265345664  | Open                     | NEW                 | 11 Jan 2035                                    | 1,043    | CNE100004ZJ5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.395633                                  | 5,627.65  | 5,627.65   | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.314608                                 | (16,040.36)                                     | 5.395633   | 2.00  | 1.000000   |
| SDB3265345664  | Close                    | NEW                 | 11 Jan 2035                                    | (408)    | CNE100004ZJ5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.348848                                  | (2,182.33)                                      | (2,201.42)   | (0.44)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Full Termination    | 13 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.413168                                 | (25,027.36)                                     | 5.395633   | 2.00  | 1.000000   |
| SDB3265345664  | Close                    | NEW                 | 11 Jan 2035                                    | (635)    | CNE100004ZJ5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.360465                                  | (3,403.90)                                      | (3,426.23)   | (0.68)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | New Trade           | 13 Jan 2025                                    |          | 688212.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 39.413168                                 | (18,011.82)                                     | 5.360465   | 2.00  | 1.000000   |
| SDB3265345695  | Open                     | NEW                 | 11 Jan 2035                                    | (457)    | CNE100004ZJ5                      | CNY                                   | 7.346800  | 100.00   | (1,700.0000)                               | ACT/360                  | 5.360465                                  | (2,449.73)                                      | (2,449.73)   | (0.49)  | 0.00   |
| <b>SHANGHAI BAIRUN INVESTMENT HOLDING GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 002568.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 25.360864                                 | 73,546.51                                       | 3.825092   | 2.00  | 1.000000   |
| SDB3264390192  | Close                    | NEW                 | 21 Dec 2034                                    | 2,900    | CNE1000011K6                      | CNY                                   | 7.346800  | 100.00   | (250.0000)                                 | ACT/360                  | 3.451788                                  | 10,010.19                                       | 11,092.77  | (2.00)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 002568.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 25.427802                                 | 231,393.00                                      | 3.825092   | 2.00  | 1.000000   |
| SDB3264390192  | Close                    | NEW                 | 21 Dec 2034                                    | 9,100    | CNE1000011K6                      | CNY                                   | 7.346800  | 100.00   | (250.0000)                                 | ACT/360                  | 3.462055                                  | 31,504.70                                       | 34,808.34  | (6.30)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SHANGHAI HUITONG ENERGY RESOURCES CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600605.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264983881   |                          | NEW                 | 05 Jan 2035                                    | 0        | CNE000000370                      | CNY                                   |   | 100.00   | (1,962.2641)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANGHAI JUNSHI BIOSCIENCES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 688180.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 26.249997                                 | (5,250.00)                                      | 3.571376   | 2.00  | 1.000000   |
| SDB3263530590   | Open                     | NEW                 | 07 Dec 2034                                    | (200)    | CNE1000041Z1                      | CNY                                   | 7.346800  | 100.00   | (1,751.6959)                               | ACT/360                  | 3.571376                                  | (714.28)  | (1,741.28)   | (0.14)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 688180.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 25.607999                                 | (12,804.00)                                     | 3.482866   | 2.00  | 1.000000   |
| SDB3263530590   | Open                     | NEW                 | 07 Dec 2034                                    | (500)    | CNE1000041Z1                      | CNY                                   | 7.346800  | 100.00   | (1,751.6959)                               | ACT/360                  | 3.482866                                  | (1,741.43)                                      | (1,741.43)   | (0.35)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688180.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263530590   |                          | NEW                 | 07 Dec 2034                                    | 0        | CNE1000041Z1                      | CNY                                   |   | 100.00   | (1,678.8677)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANGHAI TONGJI SCIENCE &amp; TECHNOLOGY INDUSTRIAL CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600846.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265127488   |                          | NEW                 | 08 Jan 2035                                    | 0        | CNE000000CL9                      | CNY                                   |   | 100.00   | (1,750.0000)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANGHAI TUNNEL ENGINEERING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 600820.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.527497                                  | 2,611.00  | 0.981878   | 2.00  | 1.000000   |
| SDB3260123654   | Close                    | NEW                 | 25 Sep 2034                                    | 400      | CNE000000B83                      | CNY                                   | 7.346800  | 100.00   | (489.0025)                                 | ACT/360                  | 0.888734                                  | 355.49  | 392.75   | (0.07)  | 0.00   |
| <b>SHANGHAI UNITED IMAGING HEALTHCARE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688271.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260427132   |                          | NEW                 | 10 Oct 2034                                    | 0        | CNE100005PN5                      | CNY                                   |   | 100.00   | (1,315.7478)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SHANGHAI WEAVER NETWORK CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 603039.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 42.320004                                 | 12,696.00                                       | 5.761968   | 2.00  | 1.000000   |
| SDB3262681148   | Open                     | NEW                 | 16 Nov 2034                                    | 300      | CNE100002ZC4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 5.761968                                  | 1,728.59  | 1,728.59   | (0.35)  | 0.00   |
| <b>SHANXI COKING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                                       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600740.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 3.760646                                  | (157,947.13)                                    | 0.511474   | 2.00  | 1.000000   |
| SDB3260123076   | Open                     | NEW                 | 25 Sep 2034                                    | (42,000) | CNE000000LD7                      | CNY                                   | 7.346800  | 100.00   | (1,647.2099)                               | ACT/360                  | 0.511474                                  | (21,481.91)                                     | (21,481.91)  | (4.30)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 600740.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 3.740910                                  | (16,460.00)                                     | 0.508960   | 2.00  | 1.000000   |
| SDB3260123076   | Open                     | NEW                 | 25 Sep 2034                                    | (4,400)  | CNE000000LD7                      | CNY                                   | 7.346800  | 100.00   | (1,647.2099)                               | ACT/360                  | 0.508960                                  | (2,239.42)                                      | (2,239.42)   | (0.45)  | 0.00   |
| <b>SHENZHEN HYMSON LASER INTELLIGENT EQUIPMENTS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 688559.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 31.097746                                 | 22,919.04                                       | 4.697721   | 2.00  | 1.000000   |
| SDB3263589453   | Close                    | NEW                 | 07 Dec 2034                                    | 737      | CNE100004330                      | CNY                                   | 7.346800  | 100.00   | (2,082.0146)                               | ACT/360                  | 4.232617                                  | 3,119.44  | 3,462.22   | (0.62)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 688559.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 30.902412                                 | 131,736.98                                      | 4.697721   | 2.00  | 1.000000   |
| SDB3263589453   | Close                    | NEW                 | 07 Dec 2034                                    | 4,263    | CNE100004330                      | CNY                                   | 7.346800  | 100.00   | (2,082.0146)                               | ACT/360                  | 4.207436                                  | 17,936.30                                       | 20,026.38  | (3.59)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SHENZHEN LEAGUER CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002243.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.785182                                  | (21,019.99)                                     | 1.058839   | 2.00  | 1.000000   |
| SDB3260123473  | Open                     | NEW                 | 25 Sep 2034                                    | (2,700)  | CNE100000BR7                      | CNY                                   | 7.346800  | 100.00   | (1,595.5542)                               | ACT/360                  | 1.058839                                  | (2,858.87)                                      | (2,858.87)   | (0.57)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002243.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.749997                                  | (20,924.99)                                     | 1.054406   | 2.00  | 1.000000   |
| SDB3260123473  | Open                     | NEW                 | 25 Sep 2034                                    | (2,700)  | CNE100000BR7                      | CNY                                   | 7.346800  | 100.00   | (1,595.5542)                               | ACT/360                  | 1.054406                                  | (2,846.90)                                      | (2,846.90)   | (0.57)  | 0.00   |
| <b>SHENZHEN TELLUS HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000025.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.880505                                 | 160,393.10                                      | 2.255998   | 0.00  | 1.000000   |
| SDB3263589504  | Close                    | NEW                 | 07 Dec 2034                                    | 10,100   | CNE0000008N8                      | CNY                                   | 7.346800  | 100.00   | (1,893.1421)                               | ACT/360                  | 2.161554                                  | 21,831.70                                       | 22,785.58  | 0.00  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 000025.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.653215                                 | (21,914.50)                                     | 2.129658   | 2.00  | 1.000000   |
| SDB3263589504  | Open                     | NEW                 | 07 Dec 2034                                    | (1,400)  | CNE0000008N8                      | CNY                                   | 7.346800  | 100.00   | (1,893.1421)                               | ACT/360                  | 2.129658                                  | (2,981.52)                                      | (2,981.52)   | (0.60)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 000025.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.861872                                 | (50,757.99)                                     | 2.157325   | 2.00  | 1.000000   |
| SDB3263589504  | Open                     | NEW                 | 07 Dec 2034                                    | (3,200)  | CNE0000008N8                      | CNY                                   | 7.346800  | 100.00   | (1,893.1421)                               | ACT/360                  | 2.157325                                  | (6,903.44)                                      | (6,903.44)   | (1.38)  | 0.00   |
| <b>SHIMANO CORPORATION CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | Full Termination    | 08 Jan 2025                                    |          | 7309.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 20,595.000000                             | 4,119,000.00                                    | 21,390.000000                                      | 0.00  | 1.000000   |
| SDB3264649705  | Close                    | NEW                 | 27 Dec 2034                                    | 200      | JP3358000002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 20,596.338675                             | 4,119,267.73                                    | 4,278,000.00                                       | (267.74)  | 0.00   |
| <b>SHIN-ETSU CHEMICAL CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Buy                      | New Trade           | 08 Jan 2025                                    |          | 4063.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 5,196.592592                              | 14,030,800.00                                   | 5,196.930371                                       | 0.65  | 1.000000   |
| SDB3265345611  | Open                     | NEW                 | 11 Jan 2035                                    | 2,700    | JP3371200001                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 5,196.930371                              | 14,031,712.00                                   | 14,031,712.00                                      | (912.00)  | 0.00   |
| <b>SHINKO ELEC IND CO LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 6967.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 5,867.000000                              | (2,346,800.00)                                  | 5,866.618645                                       | 0.65  | 1.000000   |
| SDB3263242782  | Open                     | NEW                 | 29 Nov 2034                                    | (400)    | JP3375800004                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 5,866.618645                              | (2,346,647.46)                                  | (2,346,647.46)                                     | (152.54)  | 0.00   |
| <b>SHIZUOKA FINANCIAL GROUP CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 5831.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,327.642857                              | (929,350.00)                                    | 1,284.500000                                       | 0.65  | 1.000000   |
| SDB3264649736  | Close                    | NEW                 | 27 Dec 2034                                    | (700)    | JP3351500008                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 1,327.556560                              | (929,289.59)                                    | (899,150.00)                                       | (60.41)   | 0.00   |
| <b>SICHUAN LESHAN HEBANG CORPORATION CO.,LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | Upsize Trade        | 08 Jan 2025                                    |          | 603077.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 1.905001                                  | (16,573.51)                                     | 0.259180   | 2.50  | 1.000000   |
| SDB3261862972  | Open                     | NEW                 | 02 Nov 2034                                    | (8,700)  | CNE100001JM9                      | CNY                                   | 7.346800  | 100.00   | (1,836.4959)                               | ACT/360                  | 0.259180                                  | (2,254.87)                                      | (2,254.87)   | (0.45)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603077.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 1.930224                                  | (173,913.18)                                    | 0.262524   | 2.00  | 1.000000   |
| SDB3261862972  | Open                     | NEW                 | 02 Nov 2034                                    | (90,100) | CNE100001JM9                      | CNY                                   | 7.346800  | 100.00   | (1,836.4959)                               | ACT/360                  | 0.262524                                  | (23,653.41)                                     | (23,653.41)  | (4.73)  | 0.00   |
| <b>SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  | Sell                     | New Trade           | 08 Jan 2025                                    |          | 600702.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 57.173334                                 | (51,456.00)                                     | 7.775971   | 5.84  | 1.000000   |
| SDB3265345621  | Open                     | NEW                 | 11 Jan 2035                                    | (900)    | CNE000000K90                      | CNY                                   | 7.346800  | 100.00   | (2,250.0000)                               | ACT/360                  | 7.775971                                  | (6,998.37)                                      | (6,998.37)   | (1.40)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SICHUAN TUOPAI SHEDE WINE CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upside Trade            | 13 Jan 2025                                    |          | 600702.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 56.193336                                 | (16,858.00)                                     | 7.645240   | 2.00  | 1.000000   |
| SDB3265345621   | Open                     | NEW                     | 11 Jan 2035                                    | (300)    | CNE000000K90                      | CNY                                   | 7.346800  | 100.00   | (2,250.0000)                               | ACT/360                  | 7.645240                                  | (2,293.57)                                      | (2,293.57)   | (0.46)  | 0.00   |
| <b>SIGMA HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>                         |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upside Trade            | 10 Jan 2025                                    |          | SIG.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 2.963595                                  | (3,206.61)                                      | 2.963299   | 1.00  | 1.000000   |
| SDB3261985914   | Open                     | NEW                     | 02 Nov 2034                                    | (1,082)  | AU000000SIG5                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 2.963299                                  | (3,206.29)                                      | (3,206.29)   | (0.32)  | 0.00   |
| <b>SINENG ELECTRIC CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upside Trade            | 13 Jan 2025                                    |          | 300827.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 45.137500                                 | (18,055.00)                                     | 6.139014   | 2.00  | 1.000000   |
| SDB3263589436   | Open                     | NEW                     | 07 Dec 2034                                    | (400)    | CNE100003SY1                      | CNY                                   | 7.346800  | 100.00   | (1,975.0000)                               | ACT/360                  | 6.139014                                  | (2,455.61)                                      | (2,455.61)   | (0.49)  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upside Trade            | 13 Jan 2025                                    |          | 300827.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 44.050004                                 | (4,405.00)                                      | 5.993110   | 2.00  | 1.000000   |
| SDB3263589436   | Open                     | NEW                     | 07 Dec 2034                                    | (100)    | CNE100003SY1                      | CNY                                   | 7.346800  | 100.00   | (1,975.0000)                               | ACT/360                  | 5.993110                                  | (599.31)  | (599.31)   | (0.12)  | 0.00   |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change           | 08 Jan 2025                                    |          | 300827.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263589436   |                          | NEW                     | 07 Dec 2034                                    | 0        | CNE100003SY1                      | CNY                                   |   | 100.00   | (1,906.9444)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SINOCELLTECH GROUP LIMITED CMN CLASS A SERIES NORTHBOUND</b>                 |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change           | 08 Jan 2025                                    |          | 688520.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260121450   |                          | NEW                     | 25 Sep 2034                                    | 0        | CNE100003ZL3                      | CNY                                   |   | 100.00   | (1,769.9969)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SOFTBANK GROUP CORP. CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          | 9984.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3265272411   |                          | NEW                     | 11 Jan 2035                                    | 0        | JP3436100006                      | JPY                                   |   | 92.00    | (25.0000)                                  | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SONIC HEALTHCARE LIMITED CMN ORDINARY FULLY PAID</b>                         |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upside Trade            | 10 Jan 2025                                    |          | SHL.AX                            | AUD                                   | AUD   |          | 4.336165                                   | AUD-OIS-RBA              | 28.225031                                 | (211,095.01)                                    | 28.222208  | 1.00  | 1.000000   |
| SDB3260588436   | Open                     | NEW                     | 04 Oct 2034                                    | (7,479)  | AU000000SHL7                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 28.222208                                 | (211,073.89)                                    | (211,073.89)                                       | (21.11)   | 0.00   |
| <b>SUMCO CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upside Trade            | 10 Jan 2025                                    |          | 3436.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 1,204.800000                              | (602,400.00)                                    | 1,204.721688                                       | 0.65  | 1.000000   |
| SDB3265201668   | Open                     | NEW                     | 11 Jan 2035                                    | (500)    | JP3322930003                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,204.721688                              | (602,360.84)                                    | (602,360.84)                                       | (39.16)   | 0.00   |
| <b>SUMITOMO METAL MNG CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination     | 10 Jan 2025                                    |          | 5713.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 3,628.250000                              | 1,451,300.00                                    | 3,613.000000                                       | 0.65  | 1.000000   |
| SDB3264120677   | Close                    | NEW                     | 13 Dec 2034                                    | 400      | JP3402600005                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 3,628.485836                              | 1,451,394.33                                    | 1,445,200.00                                       | (94.33)   | 0.00   |
| <b>SUMITOMO MITSUI FIN GROUP, INC CMN</b>                                       |                          |                         |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                         | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | New Trade               | 10 Jan 2025                                    |          | 8316.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 3,885.020000                              | (38,850,200.00)                                 | 3,884.767474                                       | 0.65  | 1.000000   |
| SDB3265345644   | Open                     | NEW                     | 11 Jan 2035                                    | (10,000) | JP3890350006                      | JPY                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 3,884.767474                              | (38,847,674.74)                                 | (38,847,674.74)                                    | (2,525.26)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>SUMITOMO REALTY &amp; DEV CO LTD CMN</b>                                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | New Trade           | 10 Jan 2025                                    |          | 8830.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 4,806.571429                              | 6,729,200.00                                    | 4,806.883856                                       | 0.65  | 1.000000   |
| SDB3265345615  | Open                     | NEW                 | 11 Jan 2025                                    | 1,400    | JP3409000001                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 4,806.883856                              | 6,729,637.40                                    | 6,729,637.40                                       | (437.40)  | 0.00   |
| <b>SUNSTONE DEVELOPMENT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 603612.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.568418                                 | 643,049.97                                      | 1.892457   | 0.00  | 1.000000   |
| SDB3265127466  | Close                    | NEW                 | 08 Jan 2025                                    | 44,140   | CNE100002R73                      | CNY                                   | 7.346800  | 100.00   | (1,000.0000)                               | ACT/360                  | 1.982961                                  | 87,527.90                                       | 83,533.05  | 0.00  | 0.00   |
| <b>SUNWELS CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 9229.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 703.111111                                | (632,800.00)                                    | 703.065409   | 0.65  | 1.000000   |
| SDB3264649714  | Open                     | NEW                 | 27 Dec 2024                                    | (900)    | JP3324410004                      | JPY                                   | 1.000000  | 92.00    | (500.0000)                                 | ACT/365                  | 703.065409                                | (632,758.87)                                    | (632,758.87)                                       | (41.13)   | 0.00   |
| <b>SUOFEIYA HOME COLLECTION CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 002572.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3261928022  |                          | NEW                 | 02 Nov 2024                                    | 0        | CNE100001203                      | CNY                                   |   | 100.00   | (2,055.5348)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>SUZHOU JINFU NEW MATERIAL CO.,LTD CMN CLASS A SERIES NORTHBOUND</b>         |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300128.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.099997                                  | (610.00)  | 0.829642   | 2.00  | 1.000000   |
| SDB3265127446  | Open                     | NEW                 | 08 Jan 2025                                    | (100)    | CNE100000VF0                      | CNY                                   | 7.346800  | 100.00   | (2,250.0000)                               | ACT/360                  | 0.829642                                  | (82.96)   | (82.96)  | (0.02)  | 0.00   |
| <b>SUZHOU TFC OPTICAL COMMUNICATION CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300394.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 93.256665                                 | (27,977.00)                                     | 12.476272  | 2.00  | 1.000000   |
| SDB3263116849  | Close                    | NEW                 | 27 Nov 2024                                    | (300)    | CNE100001XQ1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 12.683555                                 | (3,805.07)                                      | (3,742.88)   | (0.76)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300394.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 91.898461                                 | (119,468.00)                                    | 12.476272  | 2.00  | 1.000000   |
| SDB3263116849  | Close                    | NEW                 | 27 Nov 2024                                    | (1,300)  | CNE100001XQ1                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 12.503009                                 | (16,253.91)                                     | (16,219.15)  | (3.25)  | 0.00   |
| <b>SUZHOU ZELGEN BIOPHARMACEUTICAL CO LTD CMN CLASS A SERIES NORTHBOUND</b>    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 688266.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 60.144012                                 | (37,469.72)                                     | 8.180004   | 2.00  | 1.000000   |
| SDB3260123488  | Open                     | NEW                 | 25 Sep 2024                                    | (623)    | CNE100003RP1                      | CNY                                   | 7.346800  | 100.00   | (1,731.1410)                               | ACT/360                  | 8.180004                                  | (5,096.14)                                      | (5,096.14)   | (1.02)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 688266.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 60.919999                                 | (12,427.68)                                     | 8.288314   | 2.00  | 1.000000   |
| SDB3260123488  | Open                     | NEW                 | 25 Sep 2024                                    | (204)    | CNE100003RP1                      | CNY                                   | 7.346800  | 100.00   | (1,731.1410)                               | ACT/360                  | 8.288314                                  | (1,690.82)                                      | (1,690.82)   | (0.34)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 688266.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123488  |                          | NEW                 | 25 Sep 2024                                    | 0        | CNE100003RP1                      | CNY                                   |   | 100.00   | (1,730.8077)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>TAIYO YUDEN CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6976.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,322.000000                              | (232,200.00)                                    | 2,321.849070                                       | 0.65  | 1.000000   |
| SDB3260760787  | Open                     | NEW                 | 12 Oct 2024                                    | (100)    | JP3452000007                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,321.849070                              | (232,184.91)                                    | (232,184.91)                                       | (15.09)   | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |                  |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|------------------|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
| <b>TAKASAGO THERMAL ENGINEERING CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Buy                      | New Trade           | 08 Jan 2025                                    |          | 1969.T                            | JPY                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3265345640  | Open                     | NEW                 | 10 Jan 2025<br>11 Jan 2035                     | 200      | JP3455200000                      | JPY                                   | JPY   | 1.000000 | 90.00                                      | 0.226246<br>25.0000      | JPY-BOJ-TONAT<br>ACT/365                  | 6,207.000000<br>6,207.403455                    | 1,241,400.00<br>1,241,480.69                       | 6,207.403455<br>1,241,480.69                              | 0.65<br>(80.69)  | 1.000000<br>0.00 |
| <b>TAKASHIMAYA CO LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 8233.T                            | JPY                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3264390204  | Close                    | NEW                 | 10 Jan 2025<br>20 Dec 2034                     | 400      | JP3456000003                      | JPY                                   | JPY   | 1.000000 | 92.00                                      | 0.230000<br>(25.0000)    | JPY-BOJ-TONAT<br>ACT/365                  | 1,229.875000<br>1,229.954942                    | 491,950.00<br>491,981.98                           | 1,264.000000<br>505,600.00                                | 0.65<br>(31.98)  | 1.000000<br>0.00 |
| <b>TAZMO CO., LTD. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Sell                     | Upside Trade        | 08 Jan 2025                                    |          | 6266.T                            | JPY                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3265201695  | Open                     | NEW                 | 10 Jan 2025<br>11 Jan 2035                     | (100)    | JP3468000009                      | JPY                                   | JPY   | 1.000000 | 92.00                                      | 0.226246<br>(550.0000)   | JPY-BOJ-TONAT<br>ACT/365                  | 2,230.000000<br>2,229.855050                    | (223,000.00)<br>(222,985.51)                       | 2,229.855050<br>(222,985.51)                              | 0.65<br>(14.49)  | 1.000000<br>0.00 |
| <b>TECHNOPRO HOLDINGS, INC. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Buy                      | Upside Trade        | 08 Jan 2025                                    |          | 6028.T                            | JPY                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3260862001  | Open                     | NEW                 | 10 Jan 2025<br>12 Oct 2034                     | 2,100    | JP3545240008                      | JPY                                   | JPY   | 1.000000 | 90.00                                      | 0.226246<br>25.0000      | JPY-BOJ-TONAT<br>ACT/365                  | 2,897.928572<br>2,898.116937                    | 6,085,650.00<br>6,086,045.57                       | 2,898.116937<br>6,086,045.57                              | 0.65<br>(395.57)   | 1.000000<br>0.00 |
| <b>TECHTRONIC INDUSTRIES CO LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 0669.HK                           | HKD                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3264178807  | Close                    | NEW                 | 10 Jan 2025<br>14 Dec 2034                     | (19,000) | HK0669013440                      | HKD                                   | HKD   | 1.000000 | 100.00                                     | 3.972930<br>30.0000      | HKD-HONIX<br>ACT/365                      | 97.897369<br>97.885621                          | (1,860,050.01)<br>(1,859,826.80)                   | 102.500000<br>(1,947,500.00)                              | 1.20<br>(223.21)   | 1.000000<br>0.00 |
|  | Sell                     | Partial Termination | 08 Jan 2025                                    |          | 0669.HK                           | HKD                                   |   |          |  |                          |   |   |  | 10.85   |  |                  |
| SDB3264178807  | Close                    | NEW                 | 10 Jan 2025<br>14 Dec 2034                     | (6,000)  | HK0669013440                      | HKD                                   | HKD   | 1.000000 | 100.00                                     | 3.972930<br>30.0000      | HKD-HONIX<br>ACT/365                      | 99.037500<br>98.918160                          | (594,225.00)<br>(593,508.96)                       | 102.500000<br>(615,000.00)                                | 1.20<br>(71.31)  | 1.000000<br>0.00 |
| <b>TEIJIN LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Sell                     | Upside Trade        | 08 Jan 2025                                    |          | 3401.T                            | JPY                                   |   |          |  |                          |   |   |  | 0.00  |  |                  |
| SDB3264390198  | Open                     | NEW                 | 10 Jan 2025<br>20 Dec 2034                     | (500)    | JP3544000007                      | JPY                                   | JPY   | 1.000000 | 92.00                                      | 0.226246<br>(25.0000)    | JPY-BOJ-TONAT<br>ACT/365                  | 1,309.700001<br>1,309.614870                    | (654,850.00)<br>(654,807.44)                       | 1,309.614870<br>(654,807.44)                              | 0.65<br>(42.57)  | 1.000000<br>0.00 |
| <b>TELLING TELECOMMUNICATION HOLDING CO... CMN CLASS A SERIES NORTHBOUND</b>                 |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Buy                      | Partial Termination | 08 Jan 2025                                    |          | 000829.ZK                         | USD                                   |   |          |  |                          |   |   |  | (2.50)  |  |                  |
| SDB3263116853  | Close                    | NEW                 | 13 Jan 2025<br>27 Nov 2034                     | 4,300    | CNE000000TM1                      | CNY                                   | USD   | 7.346800 | 100.00                                     | 4.330000<br>(1,859.5430) | USD-Federal Funds-H.15<br>ACT/360         | 10.491395<br>1.427951                           | 45,113.00<br>6,140.19                              | 1.799883<br>7,739.50                                      | 2.00<br>(1.23)   | 1.000000<br>0.00 |
|  | Buy                      | Full Termination    | 08 Jan 2025                                    |          | 000829.ZK                         | USD                                   |   |          |  |                          |   |   |  | 0.84  |  |                  |
| SDB3263116853  | Close                    | NEW                 | 13 Jan 2025<br>27 Nov 2034                     | 14,300   | CNE000000TM1                      | CNY                                   | USD   | 7.346800 | 100.00                                     | 4.330000<br>(1,859.5430) | USD-Federal Funds-H.15<br>ACT/360         | 10.461398<br>1.424344                           | 149,597.99<br>20,368.12                            | 1.799883<br>25,738.33                                     | 2.00<br>(4.07)   | 1.000000<br>0.00 |
| <b>THE PEOPLE'S INSURANCE COMPANY (GROUP) OF CHINA LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |                  |
|  | Buy                      | Upside Trade        | 08 Jan 2025                                    |          | 601319.SH                         | USD                                   |   |          |  |                          |   |   |  | (2.50)  |  |                  |
| SDB3265127408  | Open                     | NEW                 | 13 Jan 2025<br>08 Jan 2035                     | 43,000   | CNE100003F27                      | CNY                                   | USD   | 7.346800 | 90.00                                      | 4.330000<br>50.0000      | USD-Federal Funds-H.15<br>ACT/360         | 6.964791<br>0.947956                            | 299,486.01<br>40,762.11                            | 0.947956<br>40,762.11                                     | 2.00<br>(8.15)   | 1.000000<br>0.00 |
|  | Buy                      | Upside Trade        | 08 Jan 2025                                    |          | 601319.SH                         | USD                                   |   |          |  |                          |   |   |  | 0.84  |  |                  |
| SDB3265127408  | Open                     | NEW                 | 13 Jan 2025<br>08 Jan 2035                     | 58,800   | CNE100003F27                      | CNY                                   | USD   | 7.346800 | 90.00                                      | 4.330000<br>50.0000      | USD-Federal Funds-H.15<br>ACT/360         | 6.943075<br>0.945316                            | 408,252.81<br>55,584.58                            | 0.945316<br>55,584.58                                     | 2.00<br>(11.11)  | 1.000000<br>0.00 |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action       | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count          | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|-------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|-----------------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
| <b>THK CMN</b>  |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3262800225   | Close                    | NEW                     | 10 Jan 2025<br>17 Nov 2034                     | 100      | 6481.T<br>JP3539250005            | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 3,644.000000<br>3,644.236860              | 364,400.00<br>364,423.69                        | 3,680.000000<br>368,000.00                         | 0.65<br>(23.69)   | 1.000000<br>0.00   |
| <b>THREE SQUIRRELS INC. CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Buy                      | Full Termination        | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264857847   | Close                    | NEW                     | 13 Jan 2025<br>02 Jan 2035                     | 7,100    | 300783.ZK<br>CNE100003LT6         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(1,392.7419)                   | USD-Federal Funds-H.15<br>ACT/360 | 34.803092<br>4.737177                     | 247,101.95<br>33,633.96                         | 4,908538<br>34,850.62                              | 0.00<br>0.00  | 1.000000<br>0.00   |
| <b>TIANJIN FAW XIALI AUTOMOBILE CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   |                          | Spread Change           | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260123545   |                          | NEW                     | 08 Jan 2025<br>25 Sep 2034                     | 0        | 000927.ZK<br>CNE000000ZV9         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(506.9591)                     | USD-Federal Funds-H.15<br>ACT/360 | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |
| <b>TOBU RAILWAY CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Buy                      | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260121489   | Open                     | NEW                     | 10 Jan 2025<br>22 Sep 2034                     | 600      | 9001.T<br>JP3597800006            | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 2,626.083334<br>2,626.254029              | 1,575,650.00<br>1,575,752.42                    | 2,626.254029<br>1,575,752.42                       | 0.65<br>(102.42)  | 1.000000<br>0.00   |
| <b>TOHOKU ELECTRIC POWER CO INC CMN</b>                                     |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3263589455   | Open                     | NEW                     | 10 Jan 2025<br>06 Dec 2034                     | (500)    | 9506.T<br>JP3605400005            | JPY<br>JPY                            | JPY   | 92.00    | 0.226246<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 1,147.100000<br>1,147.025438              | (573,550.00)<br>(573,512.72)                    | 1,147.025438<br>(573,512.72)                       | 0.65<br>(37.28)   | 1.000000<br>0.00   |
| <b>TOKYO ELECTRON LTD CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   |                          | Div Pay Ratio<br>Change | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3265272421   |                          | NEW                     | 08 Jan 2025<br>11 Jan 2035                     | 0        | 8035.T<br>JP3571400005            | JPY<br>JPY                            | JPY   | 92.00    | 0.227000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.65  | 1.000000   |
| SDB3265272421   | Open                     | AMEND                   | 10 Jan 2025<br>11 Jan 2035                     | (700)    | 8035.T<br>JP3571400005            | JPY<br>JPY                            | JPY   | 92.00    | 0.227000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 27,302.142857<br>27,300.368218            | (19,111,500.00)<br>(19,110,257.75)              | 27,300.368218<br>(19,110,257.75)                   | 0.65<br>(1,242.25)  | 1.000000<br>0.00   |
| <b>TONGKUN GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 5.84  |  |
| SDB3260123670   | Open                     | NEW                     | 13 Jan 2025<br>25 Sep 2034                     | (64,100) | 601233.SH<br>CNE1000012X7         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(1,617.8876)                   | USD-Federal Funds-H.15<br>ACT/360 | 12.073397<br>1.642066                     | (773,904.75)<br>(105,256.43)                    | 1.642066<br>(105,256.43)                           | 2.00<br>(21.07)   | 1.000000<br>0.00   |
|   | Sell                     | Upsize Trade            | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 2.50  |  |
| SDB3260123670   | Open                     | NEW                     | 13 Jan 2025<br>25 Sep 2034                     | (6,400)  | 601233.SH<br>CNE1000012X7         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(1,617.8876)                   | USD-Federal Funds-H.15<br>ACT/360 | 12.104062<br>1.646787                     | (77,466.00)<br>(10,539.44)                      | 1.646787<br>(10,539.44)                            | 2.00<br>(2.11)  | 1.000000<br>0.00   |
|   |                          | Spread Change           | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260123670   |                          | NEW                     | 08 Jan 2025<br>25 Sep 2034                     | 0        | 601233.SH<br>CNE1000012X7         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(1,646.8492)                   | USD-Federal Funds-H.15<br>ACT/360 | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |
| <b>TOPCON CMN</b>   |                          |                         |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|   | Buy                      | Partial Termination     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264520285   | Close                    | NEW                     | 10 Jan 2025<br>21 Dec 2034                     | 300      | 7732.T<br>JP3630400004            | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 2,737.666667<br>2,737.844615              | 821,300.00<br>821,353.38                        | 2,838.500000<br>851,550.00                         | 0.65<br>(53.38)   | 1.000000<br>0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action            | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count          | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|------------------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|-----------------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
| <b>TOPPAN PRINTING CO LTD CMN</b>  |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Buy                      | Partial Termination          | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264792318  | Close                    | NEW                          | 10 Jan 2025<br>28 Dec 2034                     | 800      | 7911.T<br>JP3629000005            | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 4,222.750000<br>4,223.024479              | 3,378,200.00<br>3,378,419.58                    | 4,209.000000<br>3,367,200.00                       | 0.65<br>(219.58)  | 1.000000<br>0.00   |
| <b>TORAY INDUSTRIES CMN</b>  |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Buy                      | Upsize Trade                 | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3265201697  | Open                     | NEW                          | 10 Jan 2025<br>11 Jan 2035                     | 3,000    | 3402.T<br>JP3621000003            | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 1,024.916666<br>1,024.983286              | 3,074,750.00<br>3,074,949.86                    | 1,024.983286<br>3,074,949.86                       | 0.65<br>(199.86)  | 1.000000<br>0.00   |
| <b>TOWA CORP CMN</b>   |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Sell                     | Upsize Trade                 | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3265201673  | Open                     | NEW                          | 10 Jan 2025<br>11 Jan 2035                     | (200)    | 6315.T<br>JP3557000008            | JPY<br>JPY                            | JPY   | 92.00    | 0.226246<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 1,799.500000<br>1,799.383032              | (359,900.00)<br>(359,876.61)                    | 1,799.383032<br>(359,876.61)                       | 0.65<br>(23.39)   | 1.000000<br>0.00   |
| <b>TOYOTA INDUSTRIES CMN</b>   |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Buy                      | Partial Termination          | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264520286  | Close                    | NEW                          | 10 Jan 2025<br>21 Dec 2034                     | 2,200    | 6201.T<br>JP3634600005            | JPY<br>JPY                            | JPY   | 92.00    | 0.230000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 12,926.363636<br>12,927.203850            | 28,438,000.00<br>28,439,848.47                  | 12,865.000000<br>28,303,000.00                     | 0.65<br>(1,848.47)  | 1.000000<br>0.00   |
| <b>TREASURY WINE ESTATES LIMITED ORDINARY FULLY PAID ORDINARY FULLY PAID</b> |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Sell                     | Upsize Trade                 | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260427219  | Open                     | NEW                          | 10 Jan 2025<br>28 Sep 2034                     | (134)    | TWE.AX<br>AU000000TWE9            | AUD<br>AUD                            | AUD   | 100.00   | 4.336165<br>(25.0000)                      | AUD-OIS-RBA<br>ACT/365            | 11.054552<br>11.053447                    | (1,481.31)<br>(1,481.16)                        | 11.053447<br>(1,481.16)                            | 1.00<br>(0.15)  | 1.000000<br>0.00   |
| <b>TSINGHUA TONGFANG CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Buy                      | Upsize Trade                 | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.84  |  |
| SDB3262540433  | Open                     | NEW                          | 13 Jan 2025<br>16 Nov 2034                     | 3,100    | 600100.SH<br>CNE000000RK9         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 6.370319<br>0.867334                      | 19,747.99<br>2,688.74                           | 0.867334<br>2,688.74                               | 2.00<br>(0.54)  | 1.000000<br>0.00   |
|  | Buy                      | Upsize Trade                 | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | (2.50)  |  |
| SDB3262540433  | Open                     | NEW                          | 13 Jan 2025<br>16 Nov 2034                     | 900      | 600100.SH<br>CNE000000RK9         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 6.292225<br>0.856415                      | 5,663.00<br>770.77                              | 0.856415<br>770.77                                 | 2.00<br>(0.15)  | 1.000000<br>0.00   |
| <b>TSUBURAYA FIELDS HOLDINGS CMN</b>   |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          | Spread Change                | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260961441  |                          | NEW                          | 08 Jan 2025<br>12 Oct 2034                     | 0        | 2767.T<br>JP3802680003            | JPY<br>JPY                            | JPY   | 92.00    | 0.227000<br>(671.9155)                     | JPY-BOJ-TONAT<br>ACT/365          | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |
| <b>TSURUHA HOLDINGS CMN</b>  |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  | Sell                     | New Trade                    | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3265345620  | Open                     | NEW                          | 10 Jan 2025<br>11 Jan 2035                     | (300)    | 3391.T<br>JP3536150000            | JPY<br>JPY                            | JPY   | 100.00   | 0.226246<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 8,596.000000<br>8,595.441260              | (2,578,800.00)<br>(2,578,632.38)                | 8,595.441260<br>(2,578,632.38)                     | 0.65<br>(167.62)  | 1.000000<br>0.00   |
| <b>U S DOLLAR</b>  |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          | HK Internalization<br>Rebate | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| RUBB94P333HMZMQH4G   |                          | NEW                          | 10 Jan 2025<br>01 Jan 1900                     | 0        | USD018400003                      | USD                                   | USD   | -        | 0.000000<br>0.0000                         | Not Applicable                    | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>286.09   |
| <b>UBE INDUSTRIES LTD CMN</b>  |                          |                              |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          | Div Pay Ratio<br>Change      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264921645  |                          | NEW                          | 08 Jan 2025<br>09 Jan 2035                     | 0        | 4208.T<br>JP3158800007            | JPY<br>JPY                            | JPY   | 92.00    | 0.227000<br>(25.0000)                      | JPY-BOJ-TONAT<br>ACT/365          | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>UBE INDUSTRIES LTD CMN (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 4208.T                            | JPY                                   | JPY   |          | 0.227000                                   | JPY-BOJ-TONAT            | 2,384.600000                              | (1,192,300.00)                                  | 2,384.445001                                       | 0.65  | 1.000000   |
| SDB3264921645  | Open                     | AMEND               | 09 Jan 2035                                    | (500)    | JP3158800007                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,384.445001                              | (1,192,222.50)                                  | (1,192,222.50)                                     | (77.50)   | 0.00   |
| <b>ULVAC, INC. CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6728.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 6,333.500000                              | (1,266,700.00)                                  | 6,333.088322                                       | 0.65  | 1.000000   |
| SDB3260264441  | Open                     | NEW                 | 27 Sep 2034                                    | (200)    | JP3126190002                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 6,333.088322                              | (1,266,617.66)                                  | (1,266,617.66)                                     | (82.34)   | 0.00   |
| <b>UNICHARM CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 8113.T                            | JPY                                   | JPY   |          | 0.230000                                   | JPY-BOJ-TONAT            | 1,258.375000                              | 503,350.00                                      | 1,302.500000                                       | 0.65  | 1.000000   |
| SDB3264328847  | Close                    | NEW                 | 20 Dec 2034                                    | 400      | JP3951600000                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 1,258.456794                              | 503,382.72                                      | 521,000.00   | (32.72)   | 0.00   |
| <b>UNION BANK OF INDIA CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 12.50   |  |
|  | Buy                      | New Trade           | 09 Jan 2025                                    |          | UNBK.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 111.534041                                | 3,978,307.71                                    | 1,301.014  | 4.00  | 1.000000   |
| SDB3265346298  | Open                     | NEW                 | 09 Jan 2035                                    | 35,669   | INE692A01016                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 1.301014                                  | 46,405.87                                       | 46,405.87  | (18.53)   | 0.00   |
| <b>VICTORY GIANT TECHNOLOGY (HUIZHOU) CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300476.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 45.427001                                 | (22,713.50)                                     | 5.747880   | 2.00  | 1.000000   |
| SDB3260123379  | Close                    | NEW                 | 25 Sep 2034                                    | (500)    | CNE1000020V4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 6.180454                                  | (3,090.23)                                      | (2,873.94)   | (0.62)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|  | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300476.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 45.759998                                 | (45,760.00)                                     | 5.747880   | 2.00  | 1.000000   |
| SDB3260123379  | Close                    | NEW                 | 25 Sep 2034                                    | (1,000)  | CNE1000020V4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 6.223678                                  | (6,223.68)                                      | (5,747.88)   | (1.25)  | 0.00   |
| <b>VISIONAL INC CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 4194.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 7,713.000000                              | 3,085,200.00                                    | 7,713.501345                                       | 0.65  | 1.000000   |
| SDB3260458716  | Open                     | NEW                 | 29 Sep 2034                                    | 400      | JP3800270005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 7,713.501345                              | 3,085,400.54                                    | 3,085,400.54                                       | (200.54)  | 0.00   |
| <b>WANDA FILM HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 002739.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260588346  |                          | NEW                 | 12 Oct 2034                                    | 0        | CNE100001WW1                      | CNY                                   |   | 100.00   | (2,173.5270)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>WANHUA CHEMICAL GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 600309.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 68.731967                                 | 384,899.02                                      | 9.743674   | 2.00  | 1.000000   |
| SDB3264178802  | Close                    | NEW                 | 15 Dec 2034                                    | 5,600    | CNE0000016J9                      | CNY                                   | 7.346800  | 100.00   | (532.7011)                                 | ACT/360                  | 9.358019                                  | 52,404.91                                       | 54,564.57  | (10.48)   | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|  | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 600309.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 68.532695                                 | 178,185.01                                      | 9.743674   | 2.00  | 1.000000   |
| SDB3264178802  | Close                    | NEW                 | 15 Dec 2034                                    | 2,600    | CNE0000016J9                      | CNY                                   | 7.346800  | 100.00   | (532.7011)                                 | ACT/360                  | 9.327771                                  | 24,252.20                                       | 25,333.55  | (4.85)  | 0.00   |
|  |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|  |                          | Spread Change       | 08 Jan 2025                                    |          | 600309.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264178802  |                          | NEW                 | 15 Dec 2034                                    | 0        | CNE0000016J9                      | CNY                                   |   | 100.00   | (531.2344)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>WEB TRAVEL GROUP LIMITED CMN ORDINARY FULLY PAID</b>       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | WEB.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 4.620238                                  | 15,145.14                                       | 4.590000   | 1.00  | 1.000000   |
| SDB3260961921   | Close                    | NEW                 | 12 Oct 2034                                    | 3,278    | AU000000WEB7                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 4.620700                                  | 15,146.65                                       | 15,046.02  | (1.51)  | 0.00   |
| <b>WEIMOB INC CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 10.85   |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | 2013.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 3.085000                                  | 6,170.00  | 3.270000   | 1.20  | 1.000000   |
| SDB3263645006   | Close                    | NEW                 | 06 Dec 2034                                    | 2,000    | KYG9T20A1060                      | HKD                                   | 1.000000  | 100.00   | (2,232.6601)                               | ACT/365                  | 3.088717                                  | 6,177.43  | 6,540.00   | (0.74)  | 0.00   |
| <b>WELCIA HOLDINGS CMN</b>                                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Upside Trade        | 10 Jan 2025                                    |          | 3141.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,048.863636                              | (2,253,750.00)                                  | 2,048.730460                                       | 0.65  | 1.000000   |
| SDB3264520287   | Open                     | NEW                 | 21 Dec 2034                                    | (1,100)  | JP3274280001                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 2,048.730460                              | (2,253,603.51)                                  | (2,253,603.51)                                     | (146.49)  | 0.00   |
| <b>WEST CHINA CEMENT LIMITED CMN</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 2233.HK                           | HKD                                   | HKD   |          | 3.972930                                   | HKD-HONIX                | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264857825   |                          | NEW                 | 29 Dec 2034                                    | 0        | JE00B3MW7P88                      | HKD                                   |   | 100.00   | (115.3409)                                 | ACT/365                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>WESTERN MINING CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 601168.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.760002                                 | (1,676.00)                                      | 2.194546   | 2.00  | 1.000000   |
| SDB3260588440   | Close                    | NEW                 | 12 Oct 2034                                    | (100)    | CNE100000619                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.280239                                  | (228.02)  | (219.45)   | (0.05)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 601168.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.895003                                 | (20,274.00)                                     | 2.194546   | 2.00  | 1.000000   |
| SDB3260588440   | Close                    | NEW                 | 12 Oct 2034                                    | (1,200)  | CNE100000619                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.297838                                  | (2,757.41)                                      | (2,633.46)   | (0.55)  | 0.00   |
| <b>WESTPAC BANKING CORPORATION CMN ORDINARY FULLY PAID</b>    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Sell                     | Full Termination    | 10 Jan 2025                                    |          | WBC.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 33.149615                                 | (115,228.06)                                    | 32.678538  | 1.00  | 1.000000   |
| SDB3265201657   | Close                    | NEW                 | 10 Jan 2035                                    | (3,476)  | AU000000WBC1                      | AUD                                   | 1.000000  | 100.00   | 25.0000                                    | ACT/365                  | 33.146300                                 | (115,216.54)                                    | (113,590.60)                                       | (11.52)   | 0.00   |
| <b>WHA CORPORATION PUBLIC COMPANY LIMITED NVDR</b>            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.21  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | WHA_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.495039                                  | 165,950.18                                      | 0.162075   | 4.00  | 1.000000   |
| SDB3264922955   | Close                    | NEW                 | 05 Jan 2035                                    | 30,200   | TH3871010R19                      | THB                                   | 34.600000                                       | 100.00   | (2,050.0000)                               | ACT/360                  | 0.158883                                  | 4,798.27  | 4,894.66   | (1.92)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | WHA_n.BK                          | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264922955   |                          | NEW                 | 05 Jan 2035                                    | 0        | TH3871010R19                      | THB                                   |   | 100.00   | (2,038.0994)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>WIPRO LIMITED CMN</b>                                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 11.00   |  |
|   | Sell                     | Partial Termination | 09 Jan 2025                                    |          | WIPR.NS                           | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 292.546577                                | (1,591,745.93)                                  | 3.434340   | 4.00  | 1.000000   |
| SDB3265202619   | Close                    | NEW                 | 09 Jan 2035                                    | (5,441)  | INE075A01022                      | INR                                   | 85.870000                                       | 78.16    | 75.0000                                    | ACT/360                  | 3.401744                                  | (18,508.89)                                     | (18,686.24)  | (7.41)  | 0.00   |
| <b>WISETECH GLOBAL LIMITED CMN ORDINARY FULLY PAID</b>        |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 10 Jan 2025                                    |          | WTC.AX                            | AUD                                   | AUD   |          | 4.334432                                   | AUD-OIS-RBA              | 126.708667                                | 7,602.52  | 124.319103   | 1.00  | 1.000000   |
| SDB3265127438   | Close                    | NEW                 | 05 Jan 2035                                    | 60       | AU000000WTC3                      | AUD                                   | 1.000000  | 100.00   | (25.0000)                                  | ACT/365                  | 126.721338                                | 7,603.28  | 7,459.15   | (0.76)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>WUHAN JINGCE ELECTRONIC GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 300567.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263186013   |                          | NEW                 | 30 Nov 2034                                    | 0        | CNE100002DN8                      | CNY                                   |   | 100.00   | (1,726.9607)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>XCMG GROUP CONSTRUCTION MACHINERY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000425.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.288220                                  | 1,521,176.73                                    | 1.068312   | 2.00  | 1.000000   |
| SDB3265057949   | Close                    | NEW                 | 05 Jan 2035                                    | 208,700  | CNE000000FH0                      | CNY                                   | 7.346800  | 100.00   | (525.0000)                                 | ACT/360                  | 0.992390                                  | 207,111.79                                      | 222,956.71   | (41.41)   | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000425.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.365278                                  | 341,012.37                                      | 1.068312   | 2.00  | 1.000000   |
| SDB3265057949   | Close                    | NEW                 | 05 Jan 2035                                    | 46,300   | CNE000000FH0                      | CNY                                   | 7.346800  | 100.00   | (525.0000)                                 | ACT/360                  | 1.002465                                  | 46,414.13                                       | 49,462.85  | (9.28)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.01  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000425.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.430004                                  | 21,547.01                                       | 1.068312   | 2.00  | 1.000000   |
| SDB3265057949   | Close                    | NEW                 | 05 Jan 2035                                    | 2,900    | CNE000000FH0                      | CNY                                   | 7.346800  | 100.00   | (525.0000)                                 | ACT/360                  | 1.011528                                  | 2,933.43  | 3,098.10   | (0.59)  | 0.00   |
| <b>XI'AN BRIGHT LASER TECHNOLOGIES CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 688333.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3263868395   |                          | NEW                 | 11 Dec 2034                                    | 0        | CNE100003N19                      | CNY                                   |   | 100.00   | (1,468.9009)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>XIAMEN FARATRONIC CO LTD CMN CLASS A SERIES NORTHBOUND</b>                   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 600563.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 119.999998                                | 12,000.00                                       | 16.338282  | 2.00  | 1.000000   |
| SDB3260123659   | Open                     | NEW                 | 25 Sep 2034                                    | 100      | CNE000001D72                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 16.338282                                 | 1,633.83  | 1,633.83   | (0.33)  | 0.00   |
| <b>XIAMEN PORT DEVELOPMENT CO LTD CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000905.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.511666                                  | 4,507.00  | 0.933621   | 2.00  | 1.000000   |
| SDB3265272461   | Close                    | NEW                 | 11 Jan 2035                                    | 600      | CNE000000YL3                      | CNY                                   | 7.346800  | 100.00   | (1,750.0000)                               | ACT/360                  | 1.022731                                  | 613.64  | 560.17   | (0.12)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Full Termination    | 13 Jan 2025                                    |          | 000905.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.045000                                  | 704.50  | 0.933621   | 2.00  | 1.000000   |
| SDB3265272461   | Close                    | NEW                 | 11 Jan 2035                                    | 100      | CNE000000YL3                      | CNY                                   | 7.346800  | 100.00   | (1,750.0000)                               | ACT/360                  | 0.958873                                  | 95.89   | 93.36  | (0.02)  | 0.00   |
| <b>XIANHE CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                            |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 603733.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 19.254001                                 | (19,254.00)                                     | 2.618678   | 2.00  | 1.000000   |
| SDB3260122906   | Open                     | NEW                 | 25 Sep 2034                                    | (1,000)  | CNE1000031H0                      | CNY                                   | 7.346800  | 100.00   | (1,087.3041)                               | ACT/360                  | 2.618678                                  | (2,618.68)                                      | (2,618.68)   | (0.52)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603733.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260122906   |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE1000031H0                      | CNY                                   |   | 100.00   | (1,101.2689)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND</b>                  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 000697.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.584464                                  | 109,881.14                                      | 1.205839   | 0.00  | 1.000000   |
| SDB3262741459   | Close                    | NEW                 | 17 Nov 2034                                    | 12,800   | CNE000000800                      | CNY                                   | 7.346800  | 100.00   | (1,672.5225)                               | ACT/360                  | 1.168463                                  | 14,956.33                                       | 15,434.74  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 000697.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.734377                                  | (13,975.00)                                     | 1.187936   | 2.00  | 1.000000   |
| SDB3262741459   | Open                     | NEW                 | 17 Nov 2034                                    | (1,600)  | CNE000000800                      | CNY                                   | 7.346800  | 100.00   | (1,672.5225)                               | ACT/360                  | 1.187936                                  | (1,900.70)                                      | (1,900.70)   | (0.38)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>XIANYANG PIANZHUAN CO LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b>                      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 000697.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.638331                                  | (2,591.50)                                      | 1.175266   | 2.00  | 1.000000   |
| SDB3262741459   | Open                     | NEW                 | 17 Nov 2034                                    | (300)    | CNE000000800                      | CNY                                   | 7.346800  | 100.00   | (1,672.5225)                               | ACT/360                  | 1.175266                                  | (352.58)  | (352.58)   | (0.07)  | 0.00   |
| <b>XIN FENG MING GROUP CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603225.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3260123600   |                          | NEW                 | 25 Sep 2034                                    | 0        | CNE100002RH0                      | CNY                                   |   | 100.00   | (923.1377)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>XINHUA WINSHARE PUBLISHING AND MEDIA CO., LTD CMN CLASS A SERIES NORTHBOUND</b>          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.84  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601811.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 15.100003                                 | 9,060.00  | 2.055901   | 2.00  | 1.000000   |
| SDB3265272430   | Open                     | NEW                 | 11 Jan 2035                                    | 600      | CNE100002BC5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.055901                                  | 1,233.54  | 1,233.54   | (0.25)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | (2.50)  |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 601811.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.980000                                 | 4,494.00  | 2.038881   | 2.00  | 1.000000   |
| SDB3265272430   | Open                     | NEW                 | 11 Jan 2035                                    | 300      | CNE100002BC5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.038881                                  | 611.66  | 611.66   | (0.12)  | 0.00   |
| <b>XINJIANG BAYI IRON &amp; STEEL CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 600581.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3264649848   |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE000001C65                      | CNY                                   |   | 100.00   | (1,764.2011)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>XINJIANG GOLDWIND SCIENCE&amp;TECHNOLOGY CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>      |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002202.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.079999                                 | (2,016.00)                                      | 1.410682   | 2.00  | 1.000000   |
| SDB3261790001   | Close                    | NEW                 | 02 Nov 2034                                    | (200)    | CNE1000008S5                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.370950                                  | (274.19)  | (282.14)   | (0.05)  | 0.00   |
| <b>XINJIANG TIANKANG ANIMAL SCIENCE BIO-TECHNOLOGY CO LTD CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002100.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.232182                                  | (34,277.00)                                     | 0.894479   | 2.00  | 1.000000   |
| SDB3260123069   | Close                    | NEW                 | 25 Sep 2034                                    | (5,500)  | CNE000001P29                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.847620                                  | (4,661.91)                                      | (4,919.63)   | (0.93)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002100.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 6.197038                                  | (33,464.01)                                     | 0.894479   | 2.00  | 1.000000   |
| SDB3260123069   | Close                    | NEW                 | 25 Sep 2034                                    | (5,400)  | CNE000001P29                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.843122                                  | (4,552.86)                                      | (4,830.19)   | (0.91)  | 0.00   |
| <b>YAKULT HONSHA CO., LTD. CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 2267.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 2,894.433334                              | 4,341,650.00                                    | 2,894.621472                                       | 0.65  | 1.000000   |
| SDB3260121541   | Open                     | NEW                 | 22 Sep 2034                                    | 1,500    | JP3931600005                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 2,894.621472                              | 4,341,932.21                                    | 4,341,932.21                                       | (282.21)  | 0.00   |
| <b>YANTAI EDDIE PRECISION MACHINERY CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 603638.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
| SDB3262741450   |                          | NEW                 | 17 Nov 2034                                    | 0        | CNE100002265                      | CNY                                   |   | 100.00   | (1,604.7067)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND</b>               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002254.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.759632                                  | (48,177.98)                                     | 1.191371   | 2.00  | 1.000000   |
| SDB3260427198   | Open                     | NEW                 | 10 Oct 2034                                    | (5,500)  | CNE100000C56                      | CNY                                   | 7.346800  | 100.00   | (1,550.3989)                               | ACT/360                  | 1.191371                                  | (6,552.54)                                      | (6,552.54)   | (1.31)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
|   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002254.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 8.686666                                  | (15,636.00)                                     | 1.181842   | 2.00  | 1.000000   |
| SDB3260427198   | Open                     | NEW                 | 10 Oct 2034                                    | (1,800)  | CNE100000C56                      | CNY                                   | 7.346800  | 100.00   | (1,550.3989)                               | ACT/360                  | 1.181842                                  | (2,127.32)                                      | (2,127.32)   | (0.43)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>YANTAI TAYHO ADVANCED MATERIALS CO., LTD CMN CLASS A SERIES NORTHBOUND (Cont.)</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 002254.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3260427198   |                          | NEW                 | 10 Oct 2034                                    | 0        | CNE100000C56                      | CNY                                   |   | 100.00   | (1,526.9681)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>YANTAI VALIANT FINE CHEMICALS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 002643.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 10.294998                                 | 1,029.50  | 1.401220   | 2.00  | 1.000000   |
| SDB3260122998   | Open                     | NEW                 | 25 Sep 2034                                    | 100      | CNE1000019T0                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.401220                                  | 140.12  | 140.12   | (0.03)  | 0.00   |
|   | Buy                      | Upsize Trade        | 13 Jan 2025                                    |          | 002643.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 9.921253                                  | 111,118.03                                      | 1.350802   | 2.00  | 1.000000   |
| SDB3260122998   | Open                     | NEW                 | 25 Sep 2034                                    | 11,200   | CNE1000019T0                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.350802                                  | 15,128.98                                       | 15,128.98  | (3.02)  | 0.00   |
| <b>YAPP AUTOMOTIVE SYSTEMS CO.,LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 603013.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.268330                                 | (8,561.00)                                      | 2.045694   | 2.00  | 1.000000   |
| SDB3262179000   | Close                    | NEW                 | 09 Nov 2034                                    | (600)    | CNE1000031L2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.941241                                  | (1,164.74)                                      | (1,227.42)   | (0.23)  | 0.00   |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 603013.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.338002                                 | (21,507.00)                                     | 2.045694   | 2.00  | 1.000000   |
| SDB3262179000   | Close                    | NEW                 | 09 Nov 2034                                    | (1,500)  | CNE1000031L2                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 1.950068                                  | (2,925.10)                                      | (3,068.54)   | (0.59)  | 0.00   |
| <b>YASKAWA ELECTRIC CORPORATION CMN</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Upsize Trade        | 10 Jan 2025                                    |          | 6506.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 4,330.278146                              | (65,387,200.00)                                 | 4,329.996678                                       | 0.65  | 1.000000   |
| SDB3264520310   | Open                     | NEW                 | 21 Dec 2034                                    | (15,100) | JP3932000007                      | JPY                                   | 1.000000  | 92.00    | (25.0000)                                  | ACT/365                  | 4,329.996678                              | (65,382,949.84)                                 | (65,382,949.84)                                    | (4,250.17)  | 0.00   |
| <b>YIHAI KERRY ARAWANA HOLDINGS CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>           |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 300999.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 30.722503                                 | (12,289.00)                                     | 4.453275   | 2.00  | 1.000000   |
| SDB3260490837   | Close                    | NEW                 | 11 Oct 2034                                    | (400)    | CNE1000048D3                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 4.178474                                  | (1,671.39)                                      | (1,781.31)   | (0.33)  | 0.00   |
| <b>YINTAI GOLD CO LTD CMN CLASS A SERIES NORTHBOUND</b>                               |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000975.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.602886                                 | (259,005.02)                                    | 2.098953   | 2.00  | 1.000000   |
| SDB3260123341   | Close                    | NEW                 | 25 Sep 2034                                    | (15,600) | CNE0000012L4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.258863                                  | (35,238.26)                                     | (32,743.67)  | (7.05)  | 0.00   |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000975.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.706800                                 | (83,534.00)                                     | 2.098953   | 2.00  | 1.000000   |
| SDB3260123341   | Close                    | NEW                 | 25 Sep 2034                                    | (5,000)  | CNE0000012L4                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.272241                                  | (11,361.20)                                     | (10,494.76)  | (2.27)  | 0.00   |
| <b>YOTRIO GROUP CO LTD CMN CLASS A SERIES NORTHBOUND</b>                              |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          | Spread Change       | 08 Jan 2025                                    |          | 002489.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | 0.00  | 0.000000   |
| SDB3261862948   |                          | NEW                 | 02 Nov 2034                                    | 0        | CNE100000VP9                      | CNY                                   |   | 100.00   | (1,417.0092)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>YUNDA HOLDING CO LTD CMN CLASS A SERIES NORTHBOUND</b>                             |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002120.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.305000                                  | (4,383.00)                                      | 1.026944   | 2.00  | 1.000000   |
| SDB3260123527   | Close                    | NEW                 | 25 Sep 2034                                    | (600)    | CNE100000015                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.993863                                  | (596.32)  | (616.17)   | (0.12)  | 0.00   |
|   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002120.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 7.343485                                  | (65,357.02)                                     | 1.026944   | 2.00  | 1.000000   |
| SDB3260123527   | Close                    | NEW                 | 25 Sep 2034                                    | (8,900)  | CNE100000015                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 0.998765                                  | (8,889.01)                                      | (9,139.80)   | (1.78)  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

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| Contract ID   | Buy/Sell /<br>Open/Close | Event /<br>Action   | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|---|--------------------------|---------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|--------------------------|---|---|--|---|--|
| <b>06831553 (Cont.)</b>   |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
| <b>YUNNAN ALUMINIUM CO. LTD. CMN CLASS A SERIES NORTHBOUND</b>                    |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260123257   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000807.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.931465                                 | (122,438.01)                                    | 1.847679   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (8,200)  | CNE000000VG9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.030783                                  | (16,652.42)                                     | (15,150.97)  | (3.33)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260123257   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 000807.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 14.876890                                 | (267,784.02)                                    | 1.847679   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 25 Sep 2034                                    | (18,000) | CNE000000VG9                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.024037                                  | (36,432.67)                                     | (33,258.22)  | (7.29)  | 0.00   |
| <b>YUNNAN TOURISM CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260188344   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002059.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.059013                                  | (33,389.49)                                     | 0.688291   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 10 Oct 2034                                    | (6,600)  | CNE000001NB5                      | CNY                                   | 7.346800  | 100.00   | (1,852.0310)                               | ACT/360                  | 0.688291                                  | (4,542.72)                                      | (4,542.72)   | (0.91)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260188344   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 002059.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 5.057043                                  | (129,966.01)                                    | 0.687793   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 10 Oct 2034                                    | (25,700) | CNE000001NB5                      | CNY                                   | 7.346800  | 100.00   | (1,852.0310)                               | ACT/360                  | 0.687793                                  | (17,676.28)                                     | (17,676.28)  | (3.54)  | 0.00   |
| <b>ZENKOKU HOSHIO CO LTD CMN</b>  |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3265272416   | Buy                      | Upsize Trade        | 10 Jan 2025                                    |          | 7164.T                            | JPY                                   | JPY   |          | 0.226246                                   | JPY-BOJ-TONAT            | 5,507.454545                              | 12,116,400.00                                   | 5,507.812530                                       | 0.65  | 1.000000   |
|   | Open                     | NEW                 | 11 Jan 2035                                    | 2,200    | JP3429250008                      | JPY                                   | 1.000000  | 90.00    | 25.0000                                    | ACT/365                  | 5,507.812530                              | 12,117,187.57                                   | 12,117,187.57                                      | (787.57)  | 0.00   |
| <b>ZHEJIANG JUHUA CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                     |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3264716698   |                          | Spread Change       | 08 Jan 2025                                    |          | 600160.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 02 Jan 2035                                    | 0        | CNE000000WQ6                      | CNY                                   |   | 100.00   | (1,349.7382)                               | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |
| <b>ZHEJIANG NARADA POWER SOURCE COMPANY LIMITED CMN CLASS A SERIES NORTHBOUND</b> |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3265127443   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300068.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.652068                                 | (48,291.00)                                     | 2.264797   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 08 Jan 2035                                    | (2,900)  | CNE100000NC4                      | CNY                                   | 7.346800  | 100.00   | (2,000.0000)                               | ACT/360                  | 2.264797                                  | (6,567.91)                                      | (6,567.91)   | (1.31)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3265127443   | Sell                     | Upsize Trade        | 13 Jan 2025                                    |          | 300068.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 16.937500                                 | (6,775.00)                                      | 2.304388   | 2.00  | 1.000000   |
|   | Open                     | NEW                 | 08 Jan 2035                                    | (400)    | CNE100000NC4                      | CNY                                   | 7.346800  | 100.00   | (2,000.0000)                               | ACT/360                  | 2.304388                                  | (921.76)  | (921.76)   | (0.18)  | 0.00   |
| <b>ZHEJIANG NHU CO LTD CMN CLASS A SERIES NORTHBOUND</b>                          |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 2.50  |  |
| SDB3260427189   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002001.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 21.740001                                 | (2,174.00)                                      | 3.000259   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 10 Oct 2034                                    | (100)    | CNE000001J84                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 2.957780                                  | (295.78)  | (300.03)   | (0.06)  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 5.84  |  |
| SDB3260427189   | Sell                     | Partial Termination | 13 Jan 2025                                    |          | 002001.ZK                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 22.164999                                 | (4,433.00)                                      | 3.000259   | 2.00  | 1.000000   |
|   | Close                    | NEW                 | 10 Oct 2034                                    | (200)    | CNE000001J84                      | CNY                                   | 7.346800  | 90.00    | 50.0000                                    | ACT/360                  | 3.014594                                  | (602.92)  | (600.05)   | (0.12)  | 0.00   |
| <b>ZHEJIANG ORIENT GENE BIOTECH CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>       |                          |                     |  |          |                                   |                                       |   |          |  |                          |   |   |  |   |  |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260427095   | Buy                      | Partial Termination | 13 Jan 2025                                    |          | 688298.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 28.580000                                 | 285,828.58                                      | 4.005353   | 0.00  | 1.000000   |
|   | Close                    | NEW                 | 10 Oct 2034                                    | 10,001   | CNE100003RM8                      | CNY                                   | 7.346800  | 100.00   | (745.4074)                                 | ACT/360                  | 3.890129                                  | 38,905.18                                       | 40,057.54  | 0.00  | 0.00   |
|   |                          |                     | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                          |   |   |  | 0.00  |  |
| SDB3260427095   |                          | Spread Change       | 08 Jan 2025                                    |          | 688298.SH                         | USD                                   | USD   |          | 4.330000                                   | USD-Federal Funds-H.15   | 0.000000                                  | 0.00  | 0.000000   | -   | 0.000000   |
|   |                          | NEW                 | 10 Oct 2034                                    | 0        | CNE100003RM8                      | CNY                                   |   | 100.00   | (631.0456)                                 | ACT/360                  | 0.000000                                  | 0.00  | 0.00   | 0.00  | 0.00   |

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Advisor: ENGINEERS GATE - GQAS  
Fund: ALL  
Business Date: Jan 8, 2025  
Run Date: Jan 9, 2025 12:45 AM EST

# Equity Synthetic Daily Activity AR=302304.7

GLOBAL  
SECURITIES  
SERVICES



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| Contract ID  | Buy/Sell /<br>Open/Close | Event /<br>Action    | Trade Date /<br>Settle Date /<br>Maturity Date | Quantity | Underlier RIC /<br>Underlier ISIN | Contract<br>CCY /<br>Underlier<br>CCY | Settlement CCY /<br>FX Contract to<br>Underlier | Div Rate | Benchmark<br>Rate(%) /<br>Spread L/S (BPS) | Benchmark /<br>Day Count          | Trade Gross<br>Price /<br>Trade Net Price | Trade Gross<br>Notional /<br>Trade Net Notional | Reference Price /<br>Initial/Reset Net<br>Notional | Stamp Duty /<br>Commission Rate /<br>Commission<br>Amount | FX Contract to<br>Settlement /<br>Net Amount (Settle<br>CCY) |
|--|--------------------------|----------------------|--|----------|-----------------------------------|---------------------------------------|---|----------|--|-----------------------------------|---|---|--|---|--|
| <b>066831553 (Cont.)</b>   |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
| <b>ZHEJIANG SATELLITE PETROCHEMICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>  |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3264921624  |                          | Spread Change<br>NEW | 08 Jan 2025<br>05 Jan 2035                     |          | 002648.ZK<br>CNE100001B07         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(149.7407)                     | USD-Federal Funds-H.15<br>ACT/360 | 0.000000<br>0.000000                      | 0.00<br>0.00                                    | 0.000000<br>0.00                                   | -<br>0.00   | 0.000000<br>0.00   |
| <b>ZHEJIANG WOLWO BIO-PHARMACEUTICAL CO., LTD. CMN CLASS A SERIES NORTHBOUND</b> |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | (2.50)  |  |
| SDB3260123135  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>25 Sep 2034                     | 1,400    | 300357.ZK<br>CNE100001R58         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 19.011428<br>2.587586                     | 26,616.00<br>3,622.62                           | 2.587586<br>3,622.62                               | 2.00<br>(0.72)  | 1.000000<br>0.00   |
| SDB3260123135  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>25 Sep 2034                     | 200      | 300357.ZK<br>CNE100001R58         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 19.170003<br>2.610041                     | 3,834.00<br>522.01                              | 2.610041<br>522.01                                 | 2.00<br>(0.10)  | 1.000000<br>0.00   |
| <b>ZHONGJI INNOLIGHT CO., LTD. CMN CLASS A SERIES NORTHBOUND</b>                 |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 2.50  |  |
| SDB3262741478  | Sell<br>Open             | Upsize Trade<br>NEW  | 13 Jan 2025<br>17 Nov 2034                     | (2,300)  | 300308.ZK<br>CNE100001CY9         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(962.6582)                     | USD-Federal Funds-H.15<br>ACT/360 | 124.206741<br>16.898629                   | (285,675.50)<br>(38,866.85)                     | 16.898629<br>(38,866.85)                           | 2.00<br>(7.78)  | 1.000000<br>0.00   |
| SDB3262741478  | Sell<br>Open             | Upsize Trade<br>NEW  | 13 Jan 2025<br>17 Nov 2034                     | (2,200)  | 300308.ZK<br>CNE100001CY9         | USD<br>CNY                            | USD   | 100.00   | 4.330000<br>(962.6582)                     | USD-Federal Funds-H.15<br>ACT/360 | 124.240910<br>16.897628                   | (273,330.00)<br>(37,174.78)                     | 16.897628<br>(37,174.78)                           | 2.00<br>(7.44)  | 1.000000<br>0.00   |
| <b>ZHONGMIN ENERGY CO LTD CMN CLASS A SERIES NORTHBOUND</b>                      |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.84  |  |
| SDB3260122823  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>25 Sep 2034                     | 300      | 600163.SH<br>CNE000000W62         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 5.586668<br>0.760638                      | 1,676.00<br>228.19                              | 0.760638<br>228.19                                 | 2.00<br>(0.05)  | 1.000000<br>0.00   |
| SDB3260122823  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>25 Sep 2034                     | 400      | 600163.SH<br>CNE000000W62         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 5.576250<br>0.758966                      | 2,230.50<br>303.59                              | 0.758966<br>303.59                                 | 2.00<br>(0.06)  | 1.000000<br>0.00   |
| <b>ZIP CO LIMITED CMN ORDINARY FULLY PAID</b>                                    |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260121497  | Sell<br>Open             | Upsize Trade<br>NEW  | 10 Jan 2025<br>22 Sep 2034                     | (6,119)  | ZIPAX<br>AU0000218307             | AUD<br>AUD                            | AUD   | 100.00   | 4.336165<br>(25.0000)                      | AUD-OIS-RBA<br>ACT/365            | 3.133212<br>3.132899                      | (19,172.12)<br>(19,170.21)                      | 3.132899<br>(19,170.21)                            | 1.00<br>(1.92)  | 1.000000<br>0.00   |
| <b>ZOZO CMN</b>  |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | 0.00  |  |
| SDB3260121495  | Buy<br>Open              | Upsize Trade<br>NEW  | 10 Jan 2025<br>22 Sep 2034                     | 1,500    | 3092.T<br>JP3399310006            | JPY<br>JPY                            | JPY   | 90.00    | 0.226246<br>25.0000                        | JPY-BOJ-TONAT<br>ACT/365          | 4,907.400000<br>4,907.718981              | 7,361,100.00<br>7,361,578.47                    | 4,907.718981<br>7,361,578.47                       | 0.65<br>(478.47)  | 1.000000<br>0.00   |
| <b>ZTE CORPORATION CMN CLASS A SERIES NORTHBOUND</b>                             |                          |                      |  |          |                                   |                                       |   |          |  |                                   |   |   |  |   |  |
|  |                          |                      | 08 Jan 2025                                    |          |                                   |                                       |   |          |  |                                   |   |   |  | (2.50)  |  |
| SDB3265201677  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>11 Jan 2035                     | 700      | 000063.ZK<br>CNE000000TK5         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 34.741426<br>4.728547                     | 24,319.00<br>3,309.98                           | 4.728547<br>3,309.98                               | 2.00<br>(0.66)  | 1.000000<br>0.00   |
| SDB3265201677  | Buy<br>Open              | Upsize Trade<br>NEW  | 13 Jan 2025<br>11 Jan 2035                     | 1,200    | 000063.ZK<br>CNE000000TK5         | USD<br>CNY                            | USD   | 90.00    | 4.330000<br>50.0000                        | USD-Federal Funds-H.15<br>ACT/360 | 34.460837<br>4.691924                     | 41,353.00<br>5,630.31                           | 4.691924<br>5,630.31                               | 2.00<br>(1.13)  | 1.000000<br>0.00   |

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